

Appendix A

Standardised initial margin schedule

| Asset class | Initial margin requirement (% of notional exposure) |
|----------------------------------|--|
| Credit: 0–2 year duration | 2 |
| Credit: 2–5 year duration | 5 |
| Credit 5+ year duration | 10 |
| Commodity | 15 |
| Equity | 15 |
| Foreign exchange | 6 |
| Interest rate: 0–2 year duration | 1 |
| Interest rate: 2–5 year duration | 2 |
| Interest rate: 5+ year duration | 4 |
| Other | 15 |