

# Initial Margin (Deposit) Schedule



As at 30th June 2010

PLEASE NOTE THAT INITIAL MARGIN RATES ARE SUBJECT TO ALTERATION **WITHOUT** PRIOR NOTIFICATION. AUD EQUIV. AMOUNTS ARE CALCULATED USING THE EXCHANGE RATES PUBLISHED ON THE EXCHANGE RATE PAGE AND ARE SUBJECT TO ALTERATION

| CONTRACTS BY LOCATION<br>AND MARKET | SPECULATIVE |            |
|-------------------------------------|-------------|------------|
|                                     | USD         | AUD EQUIV. |

## US MARKETS

### METALS

|                        |       |       |
|------------------------|-------|-------|
| NYMEX Kilo Gold (Mini) | 2,248 | 2,613 |
| NYMEX Silver (Mini)    | 1,350 | 1,569 |
| NYMEX Copper Hi-Grade  | 6,750 | 7,847 |
| NYMEX Gold 100 oz      | 5,739 | 6,671 |
| NYMEX Silver 5M oz     | 6,750 | 7,847 |
| NYMEX Palladium        | 5,225 | 6,074 |
| NYMEX Platinum         | 5,500 | 6,393 |

### FINANCIAL INSTRUMENTS

|                             |         |        |
|-----------------------------|---------|--------|
| CBOT Treasury Bonds         | 2,835   | 3,296  |
| CBOT Treasury Note 2 Year   | 1,080   | 1,255  |
| CBOT Treasury Notes 10 Year | 1,755   | 2,040  |
| CBOT Treasury Notes 5 Year  | 1,080   | 1,255  |
| CBOT 10 Year Swaps          | 2,025   | 2,354  |
| CBOT 5 Year Swaps           | 1,215   | 1,412  |
| CBOT FED Funds 1 - 4 Months | 540     | 628    |
| CME Eurodollars (FRA)       | 3,645   | 4,237  |
| CME Euroyen (Yen)           | 810,000 | 10,315 |

### CURRENCIES

|                        |        |        |
|------------------------|--------|--------|
| CME Australian Dollar  | 2,700  | 3,139  |
| CME Brazilian Real     | 4,200  | 4,882  |
| CME British Pounds     | 2,430  | 2,825  |
| CME Canadian Dollar    | 2,430  | 2,825  |
| CME Euro               | 4,050  | 4,708  |
| CME Emini Euro         | 2,025  | 2,354  |
| CME Japanese Yen       | 5,400  | 6,277  |
| CME Emini Japanese Yen | 2,700  | 3,139  |
| CME Mexican Peso       | 2,500  | 2,906  |
| CME New Zealand Dollar | 2,700  | 3,139  |
| CME Norwegian Krone    | 18,900 | 21,970 |
| CME South African Rand | 16,200 | 18,832 |
| CME Swedish Krone      | 13,500 | 15,693 |
| CME Swiss Franc        | 2,430  | 2,825  |
| CME \$ Index           | 2,700  | 3,139  |
| CME Russian Ruble      | 6,000  | 6,975  |

### STOCK INDICES

|                                   |        |        |
|-----------------------------------|--------|--------|
| CBOT Dow Jones Index (\$10)       | 13,000 | 15,112 |
| CBOT Dow Jones Mini (\$5)         | 5,000  | 5,812  |
| CME E-Mini Russell 1000 Index     | 3,500  | 4,069  |
| CME E-Mini Nasdaq Composite Index | 3,500  | 4,069  |
| CME NASDAQ 100                    | 17,500 | 20,343 |
| CME NASDAQ 100 E-MINI             | 3,500  | 4,069  |
| CME S&P 500                       | 28,125 | 32,694 |
| CME E-MINI S&P 500                | 5,625  | 6,539  |
| CME S&P Midcap 400                | 37,500 | 43,592 |
| CME S&P Midcap 400 - E Mini       | 7,500  | 8,718  |
| KCB Value Line Index              | 1,000  | 1,162  |
| ICE US\$ Index (DX)               | 1,929  | 2,242  |
| ICE Russell 1000 Mini Index       | 3,000  | 3,487  |
| ICE Russell 2000 Index            | 5,000  | 5,812  |
| ICE Reuters CRB Index             | 450    | 523    |
| ICE NY Composite Index            | 12,000 | 13,949 |

### AGRICULTURAL

|                            |       |       |
|----------------------------|-------|-------|
| CBOT Corn                  | 1,148 | 1,334 |
| CBOT Oats                  | 810   | 942   |
| CBOT Rough Rice            | 878   | 1,021 |
| CBOT Soybean Meal          | 1,350 | 1,569 |
| CBOT Soybean Oil           | 945   | 1,099 |
| CBOT Soybeans              | 3,038 | 3,532 |
| CBOT Wheat                 | 1,620 | 1,883 |
| CBOT Mini-Wheat            | 324   | 377   |
| CBOT Mini - Soyabeans      | 742   | 863   |
| CBOT MINI - CORN           | 230   | 267   |
| CME Feeder Cattle          | 1,350 | 1,569 |
| CME Live Cattle            | 1,080 | 1,255 |
| CME Lean Hogs              | 1,418 | 1,648 |
| CME Lumber                 | 1,650 | 1,918 |
| CME Frozen Pork Bellies    | 1,620 | 1,883 |
| KCB Wheat Hard Red Winter  | 1,875 | 2,180 |
| WCE Rapeseed -Canola (CAD) | 270   | 305   |

### SOFTS

|                         |       |       |
|-------------------------|-------|-------|
| ICE Cocoa               | 1,820 | 2,116 |
| ICE Coffee C            | 4,620 | 5,371 |
| ICE Sugar No.11         | 1,960 | 2,278 |
| ICE Sugar NO. 14        | 3,220 | 3,743 |
| ICE Cotton              | 2,100 | 2,441 |
| ICE Frozen Orange Juice | 1,400 | 1,627 |
| CME Milk                | 1350  | 1,569 |
| CME Class IV Milk       | 1080  | 1,255 |
| CME Butter              | 1620  | 1,883 |

### ENERGY

|                                |       |       |
|--------------------------------|-------|-------|
| NYMEX Heating Oil              | 6,600 | 7,672 |
| NYMEX Crude Oil, Brent         | 5,063 | 5,885 |
| NYMEX Crude Oil (CL)           | 4,950 | 5,754 |
| NYMEX Natural Gas              | 6,050 | 7,033 |
| NYMEX Propane Gas              | 3,850 | 4,475 |
| NYMEX Coal, Central Appalacian | 7,700 | 8,951 |

| <b>LONDON/EUROPEAN MARKETS</b> |        |        |
|--------------------------------|--------|--------|
| <b>METALS</b>                  |        |        |
| LME Copper                     | 13,750 | 15,984 |
| LME Aluminium HG               | 4,000  | 4,650  |
| LME Lead (USD)                 | 6,250  | 7,265  |
| LME Nickel                     | 12,600 | 14,647 |
| LME Special Hi-Grade Zinc      | 5,250  | 6,103  |
| LME Tin                        | 9,000  | 10,462 |
| LME Alluminium Alloy           | 2,500  | 2,906  |

| <b>SOFTS</b>              |       |       |
|---------------------------|-------|-------|
| LIFFE Cocoa (GBP)         | 1,250 | 2,131 |
| LIFFE Coffee (USD)        | 710   | 825   |
| LIFFE Sugar (White) (USD) | 2,615 | 3,040 |
| LIFFE Wheat (GBP)         | 450   | 767   |

| <b>EUROPEAN &amp; UK FINANCIALS &amp; INDEX</b> |        |        |
|---|--------|--------|
| LIFFE Euribor (EUR)                             | 650    | 927    |
| LIFFE Long Gilt (STG)                           | 2,370  | 4,040  |
| LIFFE Short Sterling (STG)                      | 400.0  | 682    |
| LIFFE EuroSwiss CHF)                            | 500    | 514    |
| LIFFE 10YR EUR Swapnote                         | 1,610  | 2,295  |
| LIFFE 5 YR EUR Swapnote                         | 1,000  | 1,426  |
| LIFFE 2YR EUR Swapnote                          | 500    | 713    |
| EUREX Euro-Bobl - FGBM                          | 1,300  | 1,853  |
| EUREX Dax Index - FDAX                          | 11,752 | 16,754 |
| EUREX Dow Jones Euro Stoxx 50 - FESX            | 227    | 324    |
| EUREX Euro Bund - FGBL                          | 1,870  | 2,666  |
| EUREX Sofftex New Swiss Market Index (          | 5,094  | 5,237  |

| <b>SINGAPORE MARKETS( INDEX)</b>   |         |       |
|------------------------------------|---------|-------|
| SGX Nikkei 225 (NK) (YEN)          | 275,000 | 3,502 |
| SGX MSCI Taiwan Index (TW) (USD)   | 1,375   | 1,598 |
| SGX SIMSCI Singapore Index (SGD)   | 3,125   | 2,600 |
| SGX HIMSCI Hong Kong Index(USD)    | 3,125   | 3,633 |
| SGX S&P CNX Nifty Index (IN) (USD) | 525     | 610   |

| <b>SINGAPORE MARKETS( FINANCIAL)</b>    |         |        |
|---|---------|--------|
| SGX Singapore Government Bond (SGD)     | 675     | 562    |
| SGX Full sized Japanese Government Bo   | 945,000 | 12,034 |
| SGX Mini Japanese Government Bond (Y    | 945,000 | 12,034 |
| SGX Singapore Dollar Interest Rate (SGD | 945     | 786    |

| <b>HONG KONG MARKETS</b>       |        |       |
|--------------------------------|--------|-------|
| HKG Hang Seng Index (HKD)      | 65,400 | 9,763 |
| HKG Mini Hang Seng Index (HKD) | 15,170 | 2,265 |
| HKG H-Share Index (HKD)        | 47,800 | 7,136 |