



# Initial Margin (Deposit) Schedule

As at 14 June 2011

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 WITHOUT NOTICE.

CONTRACTS BY LOCATION AND MARKET	SPECULATIVE	
	USD	AUD EQUIV.

## US MARKETS

METALS		
COMEX 100 oz Gold	6,751	6,377
COMEX 5000 oz Silver	21,600	20,404
COMEX Copper Hi-Grade	5,738	5,420
NYMEX Palladium	5,775	5,455
NYMEX Platinum	3,850	3,637

## FINANCIAL INSTRUMENTS

CBOT Treasury Bonds (30 Year)	3,375	3,188
CBOT Treasury Note 2 Year	1,215	1,148
CBOT Treasury Notes 10 Year	1,755	1,658
CBOT Treasury Notes 5 Year	1,485	1,403
CBOT 10 Year Swaps	2,160	2,040
CBOT 5 Year Swaps	1,283	1,212
CBOT FED Funds	284	268
CME Eurodollars	878	829
CME Euroyen (Yen)	12,150	143
CME Treasury Bills	405	383

## CURRENCIES

CME Australian Dollar	2,363	2,232
CME British Pounds	2,025	1,913
CME Canadian Dollar	2,430	2,295
CME Euro	5,400	5,101
CME Emini Euro	2,700	2,551
CME Japanese Yen	5,400	5,101
CME New Zealand Dollar	2,363	2,232
CME South African Rand	2,700	2,551
CME Swiss Franc	3,038	2,870

## STOCK INDICES

CBOT Dow Jones Index (\$10)	10,000	9,446
CBOT Dow Jones Mini (\$5)	5,000	4,723
CME S&P 500	25,000	23,616
CME E-MINI S&P 500	5,000	4,723
CME NIKKEI 225	5,313	5,019
NYBOT US\$ Index (DX)	1,200	1,134
NYBOT Russell 1000 Mini Index	1,800	1,700
NYBOT Russell 2000 Mni Index	3,500	3,306
NYBOT Reuters CRB Index	1,000	945
NYBOT NY Composite Index	12,000	11,336

## AGRICULTURAL

CBOT Corn	2,363	2,232
CBOT Oats	1,350	1,275

CONTRACTS BY LOCATION AND MARKET	SPECULATIVE	
	USD	AUD EQUIV.
CBOT Rough Rice	2,025	1,913
CBOT Soybean Meal	2,700	2,551
CBOT Soybean Oil	2,025	1,913
CBOT Soybeans	4,725	4,463
CBOT Wheat	4,050	3,826
CBOT Mini-Wheat	810	765
CME Feeder Cattle	2,025	1,913
CME Live Cattle	1,620	1,530
CME Lean Hogs	1,688	1,595
CME Lumber	2,250	2,125
CME Pork Bellies	2,025	1,913
KCB Wheat Hard Red Winter	3,125	2,952
CBOT Mini - Soybeans	945	893
CBOT MINI - CORN	473	447
WPG Western Barley (CAD)	162	167
WPG Canola (CAD)	608	629

SOFTS		
NYBOT Cocoa	1,950	1,842
NYBOT Coffee C	5,400	5,101
NYBOT Sugar No.11	1,800	1,700
NYBOT Cotton	6,000	5,668
NYBOT Frozen Orange Juice	1,050	992
CME Milk	2025	1,913
CME Class IV Milk	945	893
CME Butter	3240	3,061

ENERGY		
NYMEX Heating Oil	4,219	3,985
NYMEX Light Sweet Crude Oil (May - July11)	8,438	7,971
NYMEX Light Sweet Crude Oil (Aug - Oct11)	8,100	7,652
NYMEX Crude Oil, Brent (July)	8,775	8,289
NYMEX Natural Gas	4,050	3,826
NYMEX Natural Gas E-Mini	1,013	957
NYMEX Coal	6,050	5,715
NYMEX Gasoline	11,475	10,840

LONDON/EUROPEAN MARKETS		
METALS		
LME Copper	15,750	14,878
LME Aluminium HG	3,875	3,660
LME Lead	5,625	5,314
LME Nickel	14,400	13,603
LME Special Hi-Grade Zinc	5,250	4,959
LME Tin	10,500	9,919
LME Alluminium Alloy	2,600	2,456

SOFTS		
LIFFE Cocoa (GBP)	1,620	1,048
LIFFE Coffee (USD)	1,600	1,511
LIFFE Sugar (White) (USD)	2,800	2,645
LIFFE Wheat (GBP)	1,600	1,035

EUROPEAN & UK FINANCIALS & INDEX		
LIFFE Euribor (EUR)	750	552
LIFFE FTSE 100 Index (GBP)	3,000	1,941
LIFFE MSCI EUR Index EUR)	2,830	2,081
LIFFE Long Gilt (GBP)	265	171

CONTRACTS BY LOCATION AND MARKET	SPECULATIVE	
	USD	AUD EQUIV.
LIFFE Short Sterling (GBP)	400	259
LIFFE EuroSwiss (CHF)	550	488
LIFFE 10YR EUR Swapnote	2,100	1,545
LIFFE 5 YR EUR Swapnote	1,020	750
LIFFE 2YR EUR Swapnote	450	331
EUREX Euro-Bobl	1,870	1,375
EUREX Dax Index	13,300	9,782
EUREX Euro Bund	1,250	919