

Initial Margin (Deposit) Schedule



As at 17th July 2009

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 AND MARKET	SPECULATIVE	
	USD	AUD EQUIV.

US MARKETS

METALS

NYMEX Kilo Gold (Mini)	1,333	1,701
NYMEX Silver (Mini)	1,200	1,532
NYMEX Aluminium	2,250	2,872
NYMEX Copper Hi-Grade	5,750	7,339
NYMEX Gold 100 oz	3,999	5,104
NYMEX Silver 5M oz	6,000	7,658
NYMEX Palladium	2,750	3,510
NYMEX Platinum	4,500	5,744

FINANCIAL INSTRUMENTS

CBOT Treasury Bonds	4,320	5,514
CBOT Treasury Note 2 Year	1,080	1,379
CBOT Treasury Notes 10 Year	2,970	3,791
CBOT Treasury Notes 5 Year	1,350	1,723
CBOT 10 Year Swaps	2,970	3,791
CBOT 5 Year Swaps	1,350	1,723
CBOT FED Funds 1 - 4 Months	810	1,034
CME Eurodollars (FRA)	4,256	5,432
CME Euroyen (Yen)	532,000	7,298

CURRENCIES

CME Australian Dollar	3,375	4,308
CME Brazilian Real	4,900	6,254
CME British Pounds	2,700	3,446
CME Canadian Dollar	2,430	3,102
CME Euro	4,725	6,031
CME Emini Euro	2,363	3,016
CME Japanese Yen	4,050	5,169
CME Emini Japanese Yen	2,025	2,585
CME Mexican Peso	2,500	3,191
CME New Zealand Dollar	2,700	3,446
CME Norwegian Krone	18,900	24,124
CME South African Rand	4,050	5,169
CME Swedish Krone	17,550	22,401
CME Swiss Franc	4,185	5,342
CME \$ Index	2,295	2,929
CME Russian Ruble	6,750	8,616

STOCK INDICES		
CBOT Dow Jones Index (\$10)	13,000	16,593
CBOT Dow Jones Mini (\$5)	6,500	8,297
CME E-Mini Russell 1000 Index	3,000	3,829
CME E-Mini Nasdaq Composite Index	4,000	5,106
CME NASDAQ 100	17,500	22,337
CME NASDAQ 100 E-MINI	3,500	4,467
CME S&P 500	28,125	35,899
CME E-MINI S&P 500	5,625	7,180
CME S&P Midcap 400	37,500	47,865
CME S&P Midcap 400 - E Mini	7,500	9,573
KCB Value Line Index	1,000	1,276
ICE US\$ Index (DX)	2,261	2,886
ICE Russell 1000 Mini Index	3,000	3,829
ICE Russell 2000 Index	4,000	5,106
ICE Reuters CRB Index	400	511
ICE NY Composite Index	12,000	15,317

AGRICULTURAL		
CBOT Corn	1,620	2,068
CBOT Oats	1,080	1,379
CBOT Rough Rice	1,688	2,155
CBOT Soybean Meal	2,700	3,446
CBOT Soybean Oil	2,025	2,585
CBOT Soybeans	4,050	5,169
CBOT Wheat	2,700	3,446
CBOT Mini-Wheat	540	689
CBOT Mini - Soybeans	810	1,034
CBOT MINI - CORN	324	414
CME Feeder Cattle	1,350	1,723
CME Live Cattle	1,080	1,379
CME Lean Hogs	1,418	1,810
CME Lumber	1,050	1,340
CME Frozen Pork Bellies	1,350	1,723
KCB Wheat Hard Red Winter	2,500	3,191
WCE Rapeseed -Canola (CAD)	405	449

SOFTS		
ICE Cocoa	2,660	3,395
ICE Coffee C	3,780	4,825
ICE Sugar No.11	1,260	1,608
ICE Sugar NO. 14	1,260	1,608
ICE Cotton	2,100	2,680
ICE Frozen Orange Juice	1,400	1,787
CME Milk	1350	1,723
CME Class IV Milk	1350	1,723
CME Butter	2160	2,757

ENERGY		
NYMEX Heating Oil	5,750	7,339
NYMEX Crude Oil, Brent	5,750	7,339
NYMEX Crude Oil (CL)	5,750	7,339
NYMEX Natural Gas	5,000	6,382
NYMEX Propane Gas	3,250	4,148
NYMEX Coal, Central Appalacian	14,000	17,870

LONDON/EUROPEAN MARKETS**METALS**

LME Copper	13,750	17,551
LME Aluminium HG	2,200	2,808
LME Lead (USD)	5,000	6,382
LME Nickel	11,400	14,551
LME Special Hi-Grade Zinc	4,750	6,063
LME Tin	7,500	9,573
LME Alluminium Alloy	2,200	2,808

SOFTS

LIFFE Cocoa (GBP)	1,390	2,886
LIFFE Coffee (USD)	1,100	1,404
LIFFE Sugar (White) (USD)	1,450	1,851
LIFFE Wheat (GBP)	650	1,349

EUROPEAN & UK FINANCIALS & INDEX

LIFFE Euribor (EUR)	900	1,607
LIFFE Long Gilt (STG)	4,000	8,304
LIFFE Short Sterling (STG)	550.0	1,142
LIFFE EuroSwiss CHF)	750	885
LIFFE 10YR EUR Swapnote	2,500	4,464
LIFFE 5 YR EUR Swapnote	1,450	2,589
LIFFE 2YR EUR Swapnote	550	982
EUREX Euro-Bobl - FGBM	1,260	2,250
EUREX Dax Index - FDAX	13,858	24,746
EUREX Dow Jones Euro Stoxx 50 - FESX	2,861	5,108
EUREX Euro Bund - FGBL	2,220	3,964
EUREX Sofftex New Swiss Market Index (4,959	5,852

SINGAPORE MARKETS(INDEX)

SGX Nikkei 225 (NK) (YEN)	312,500	4,287
SGX MSCI Taiwan Index (TW) (USD)	2,000	2,553
SGX SIMSCI Singapore Index (SGD)	4,375	3,829
SGX HIMSCI Hong Kong Index(USD)	5,625	7,180
SGX S&P CNX Nifty Index (IN) (USD)	1,250	1,596

SINGAPORE MARKETS(FINANCIAL)

SGX Singapore Government Bond (SGD)	675	591
SGX Full sized Japanese Government Bo	1,080,000	14,815
SGX Mini Japanese Government Bond (Y	108,000	1,481
SGX Singapore Dollar Interest Rate (SGD	945	827

HONG KONG MARKETS

HKG Hang Seng Index (HKD)	8,450	1,392
HKG Mini Hang Seng Index (HKD)	16,890	2,781
HKG H-Share Index (HKD)	54,750	9,016