

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying Contract	Underlying Currency	FX Rate	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
DJXKZB.AX	10,035.0559	10,500.00	0.01	Long	DJ MINI(\$5) SEP1	USD	1.0835	12,695.00	24.55	79.0%	17.3%
DJXKZA.AX	10,986.9313	11,496.00	0.01	Long	DJ MINI(\$5) SEP1	USD	1.0835	12,695.00	15.76	86.5%	9.4%
DJXKZR.AX	14,030.2270	13,375.00	0.01	Short	DJ MINI(\$5) SEP1	USD	1.0835	12,695.00	12.32	90.5%	-5.4%
DJXKZS.AX	13,548.6065	12,916.00	0.01	Short	DJ MINI(\$5) SEP1	USD	1.0835	12,695.00	7.88	93.7%	-1.7%
HCXKZB.AX	9,889.2339	10,348.00	0.01	Long	HS C E I JUL1	HKD	8.4467	12,315.00	2.87	80.3%	16.0%
HCXKZA.AX	10,828.8955	11,332.00	0.01	Long	HS C E I JUL1	HKD	8.4467	12,315.00	1.76	87.9%	8.0%
HCXKZQ.AX	14,819.9993	14,127.00	0.01	Short	HS C E I JUL1	HKD	8.4467	12,315.00	2.97	83.1%	-14.7%
HCXKZP.AX	14,257.2983	13,591.00	0.01	Short	HS C E I JUL1	HKD	8.4467	12,315.00	2.30	86.4%	-10.4%
HSXKZA.AX	18,053.6824	18,892.00	0.01	Long	HANG SENG JUL1	HKD	8.4467	21,985.00	4.65	82.1%	14.1%
HSXKZP.AX	25,624.1701	24,427.00	0.01	Short	HANG SENG JUL1	HKD	8.4467	21,985.00	4.31	85.8%	-11.1%
NDXKZA.AX	1,867.0777	1,954.00	0.01	Long	NAS EMIN SEP1	USD	1.0835	2,409.25	5.00	77.5%	18.9%
NDXKZB.AX	1,985.2291	2,078.00	0.01	Long	NAS EMIN SEP1	USD	1.0835	2,409.25	3.91	82.4%	13.7%
NDXKZS.AX	2,661.2514	2,537.00	0.01	Short	NAS EMIN SEP1	USD	1.0835	2,409.25	2.33	90.5%	-5.3%
NDXKZQ.AX	2,567.1714	2,447.00	0.01	Short	NAS EMIN SEP1	USD	1.0835	2,409.25	1.46	93.8%	-1.6%
NKXKZA.AX	7,150.9142	7,483.00	0.10	Long	N225 SEP1	JPY	85.0800	10,110.00	3.48	70.7%	26.0%
NKXKZB.AX	7,505.9577	7,854.00	0.10	Long	N225 SEP1	JPY	85.0800	10,110.00	3.06	74.2%	22.3%
NKXKZQ.AX	12,003.0210	11,442.00	0.10	Short	N225 SEP1	JPY	85.0800	10,110.00	2.22	84.2%	-13.2%
NKXKZP.AX	11,492.0520	10,955.00	0.10	Short	N225 SEP1	JPY	85.0800	10,110.00	1.62	88.0%	-8.4%
SPFKZA.AX	990.9502	1,037.00	0.01	Long	EMINI S&P SEP1	USD	1.0835	1,343.75	3.26	73.7%	22.8%
SPFKZB.AX	1,124.4679	1,177.00	0.01	Long	EMINI S&P SEP1	USD	1.0835	1,343.75	2.02	83.7%	12.4%
SPFKZW.AX	1,874.0939	1,786.00	0.01	Short	EMINI S&P SEP1	USD	1.0835	1,343.75	4.89	71.7%	-32.9%
SPFKZS.AX	1,645.5472	1,568.00	0.01	Short	EMINI S&P SEP1	USD	1.0835	1,343.75	2.79	81.7%	-16.7%
SPFKZV.AX	1,478.3682	1,409.00	0.01	Short	EMINI S&P SEP1	USD	1.0835	1,343.75	1.24	90.9%	-4.9%
XJOKZH.AX	2,905.5067	3,043.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	16.73	63.5%	33.5%
XJOKZJ.AX	3,636.9493	3,809.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	9.42	79.4%	16.8%
XJOKZO.AX	3,861.5925	4,044.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	7.17	84.3%	11.7%
XJOKZG.AX	3,951.0281	4,148.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	6.28	86.3%	9.4%
XJOKZN.AX	4,012.0441	4,202.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	5.67	87.6%	8.2%
XJOKZL.AX	4,210.5296	4,409.00	0.01	Long	SPI 200 SEP1	AUD	1.0000	4,579.00	3.68	92.0%	3.7%
XJOKZR.AX	6,060.3259	5,773.00	0.01	Short	SPI 200 SEP1	AUD	1.0000	4,579.00	14.81	75.6%	-26.1%
XJOKZQ.AX	5,637.3445	5,370.00	0.01	Short	SPI 200 SEP1	AUD	1.0000	4,579.00	10.58	81.2%	-17.3%
XJOKZZ.AX	5,337.1778	5,084.00	0.01	Short	SPI 200 SEP1	AUD	1.0000	4,579.00	7.58	85.8%	-11.0%
XJOKZT.AX	5,240.8298	4,992.00	0.01	Short	SPI 200 SEP1	AUD	1.0000	4,579.00	6.62	87.4%	-9.0%
XJOKZS.AX	5,031.3886	4,792.00	0.01	Short	SPI 200 SEP1	AUD	1.0000	4,579.00	4.52	91.0%	-4.7%

Local Index (XJO) - 4.75% Longs and Shorts

Other Index - 5.00% Longs and Shorts

Equity Structured Products



SINGLE SHARE MINIS

22-Jul-11

Indicative Rates - Single Stock Longs = 9.5%, Shorts = -1.0%

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying	Underlying Currency	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
AGKKZF.AX	10.2263	11.19	1.00	Long	AGK.AX	AUD	14.20	3.97	72.0%	-21.2%
AGKKZE.AX	11.8247	12.94	1.00	Long	AGK.AX	AUD	14.20	2.38	83.3%	-8.9%
AGKKZR.AX	20.9180	18.81	1.00	Short	AGK.AX	AUD	14.20	6.72	67.9%	32.5%
AGKKZQ.AX	19.2524	17.31	1.00	Short	AGK.AX	AUD	14.20	5.05	73.8%	21.9%
AGOKZA.AX	2.1880	2.40	1.00	Long	AGO.AX	AUD	4.05	1.86	54.0%	-40.7%
AGOKZB.AX	2.7590	3.17	1.00	Long	AGO.AX	AUD	4.05	1.29	68.1%	-21.7%
AGOKZP.AX	6.0525	5.44	1.00	Short	AGO.AX	AUD	4.05	2.00	66.9%	34.3%
AIOKZA.AX	1.2272	1.35	1.00	Long	AIO.AX	AUD	1.66	0.43	74.2%	-18.4%
AIOKZP.AX	2.2054	1.98	1.00	Short	AIO.AX	AUD	1.66	0.55	75.0%	19.6%
AMCKZA.AX	4.7041	5.15	1.00	Long	AMC.AX	AUD	7.16	2.46	65.7%	-28.1%
AMCKZP.AX	9.4730	8.52	1.00	Short	AMC.AX	AUD	7.16	2.31	75.6%	19.0%
AMPKZI.AX	3.8919	4.26	1.00	Long	AMP.AX	AUD	4.70	0.81	82.8%	-9.4%
AMPKZZ.AX	8.2048	7.37	1.00	Short	AMP.AX	AUD	4.70	3.50	57.3%	56.8%
AMPKZR.AX	7.5558	6.79	1.00	Short	AMP.AX	AUD	4.70	2.86	62.2%	44.5%
ANZKZM.AX	12.8247	13.40	1.00	Long	ANZ.AX	AUD	21.26	8.44	60.3%	-37.0%
ANZKZL.AX	14.1471	14.78	1.00	Long	ANZ.AX	AUD	21.26	7.11	66.5%	-30.5%
ANZKZN.AX	17.5571	18.34	1.00	Long	ANZ.AX	AUD	21.26	3.70	82.6%	-13.7%
ANZKZZ.AX	30.9362	27.82	1.00	Short	ANZ.AX	AUD	21.26	9.68	68.7%	30.9%
ANZKZT.AX	29.4421	27.95	1.00	Short	ANZ.AX	AUD	21.26	8.18	72.2%	31.5%
ANZKZX.AX	27.0546	25.68	1.00	Short	ANZ.AX	AUD	21.26	5.79	78.6%	20.8%
APAKZA.AX	2.4490	2.69	1.00	Long	APA.AX	AUD	4.21	1.76	58.2%	-36.1%
APAKZP.AX	6.7715	6.09	1.00	Short	APA.AX	AUD	4.21	2.56	62.2%	44.7%
ASXKZI.AX	21.7375	24.87	1.00	Long	ASX.AX	AUD	30.73	8.99	70.7%	-19.1%
ASXKZK.AX	24.6520	26.97	1.00	Long	ASX.AX	AUD	30.73	6.08	80.2%	-12.2%
ASXKZQ.AX	44.1087	39.67	1.00	Short	ASX.AX	AUD	30.73	13.38	69.7%	29.1%
AWCKZA.AX	1.2338	1.48	1.00	Long	AWC.AX	AUD	2.25	1.02	54.8%	-34.2%
AWCKZC.AX	1.4855	1.63	1.00	Long	AWC.AX	AUD	2.25	0.76	66.0%	-27.6%
AWCKZB.AX	1.8110	1.99	1.00	Long	AWC.AX	AUD	2.25	0.44	80.5%	-11.6%
AWCKZQ.AX	3.5086	3.15	1.00	Short	AWC.AX	AUD	2.25	1.26	64.1%	40.0%
BENKZA.AX	6.1425	6.74	1.00	Long	BEN.AX	AUD	8.94	2.80	68.7%	-24.6%

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying	Underlying Currency	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
BENKZP.AX	12.4952	11.24	1.00	Short	BEN.AX	AUD	8.94	3.56	71.5%	25.7%
BHPKZC.AX	16.3952	17.94	1.00	Long	BHP.AX	AUD	43.58	27.18	37.6%	-58.8%
BHPKZB.AX	20.3471	22.26	1.00	Long	BHP.AX	AUD	43.58	23.23	46.7%	-48.9%
BHPKZD.AX	27.8441	30.46	1.00	Long	BHP.AX	AUD	43.58	15.74	63.9%	-30.1%
BHPKZK.AX	31.0286	33.95	1.00	Long	BHP.AX	AUD	43.58	12.55	71.2%	-22.1%
BHPKZJ.AX	33.9673	37.16	1.00	Long	BHP.AX	AUD	43.58	9.61	77.9%	-14.7%
BHPKZA.AX	36.2086	39.62	1.00	Long	BHP.AX	AUD	43.58	7.37	83.1%	-9.1%
BHPKZW.AX	62.0090	55.80	1.00	Short	BHP.AX	AUD	43.58	18.43	70.3%	28.0%
BHPKZT.AX	59.5986	53.60	1.00	Short	BHP.AX	AUD	43.58	16.02	73.1%	23.0%
BHPKZV.AX	58.1115	52.26	1.00	Short	BHP.AX	AUD	43.58	14.53	75.0%	19.9%
BHPKZU.AX	56.1076	50.46	1.00	Short	BHP.AX	AUD	43.58	12.53	77.7%	15.8%
BHPKZR.AX	52.2435	47.09	1.00	Short	BHP.AX	AUD	43.58	8.66	83.4%	8.1%
BKNKZA.AX	4.7397	5.66	1.00	Long	BKN.AX	AUD	8.58	3.84	55.2%	-34.0%
BKNKZQ.AX	11.5060	9.20	1.00	Short	BKN.AX	AUD	8.58	2.93	74.6%	7.2%
BLDKZE.AX	3.1114	3.41	1.00	Long	BLD.AX	AUD	4.18	1.07	74.4%	-18.4%
BLDKZB.AX	3.5951	3.96	1.00	Long	BLD.AX	AUD	4.18	0.58	86.0%	-5.3%
BLDKZR.AX	7.5550	6.79	1.00	Short	BLD.AX	AUD	4.18	3.38	55.3%	62.4%
BLYKZA.AX	2.8705	3.15	1.00	Long	BLY.AX	AUD	3.95	1.08	72.7%	-20.3%
BLYKZP.AX	5.8324	5.24	1.00	Short	BLY.AX	AUD	3.95	1.88	67.7%	32.7%
BOQKZA.AX	4.9080	5.38	1.00	Long	BOQ.AX	AUD	8.35	3.44	58.8%	-35.6%
BOQKZB.AX	5.7712	6.33	1.00	Long	BOQ.AX	AUD	8.35	2.58	69.1%	-24.2%
BOQKZP.AX	13.5857	12.22	1.00	Short	BOQ.AX	AUD	8.35	5.24	61.5%	46.3%
BOQKZQ.AX	11.7449	10.56	1.00	Short	BOQ.AX	AUD	8.35	3.39	71.1%	26.5%
BSLKZE.AX	0.7427	0.82	1.00	Long	BSL.AX	AUD	1.23	0.48	60.6%	-33.1%
BSLKZD.AX	0.9052	1.00	1.00	Long	BSL.AX	AUD	1.23	0.32	73.9%	-18.4%
BSLKZC.AX	1.0060	1.11	1.00	Long	BSL.AX	AUD	1.23	0.22	82.1%	-9.4%
BSLKZS.AX	2.6046	2.34	1.00	Short	BSL.AX	AUD	1.23	1.38	47.0%	91.0%
BSLKZU.AX	2.1082	1.89	1.00	Short	BSL.AX	AUD	1.23	0.88	58.1%	54.3%
BSLKZT.AX	1.9971	1.79	1.00	Short	BSL.AX	AUD	1.23	0.77	61.3%	46.1%
BXBKZG.AX	4.0741	4.46	1.00	Long	BXB.AX	AUD	7.11	3.04	57.3%	-37.3%
BXBKZH.AX	4.9304	5.40	1.00	Long	BXB.AX	AUD	7.11	2.18	69.3%	-24.1%
BXBKZP.AX	9.2729	8.34	1.00	Short	BXB.AX	AUD	7.11	2.16	76.7%	17.3%
BXBKZR.AX	8.9741	8.07	1.00	Short	BXB.AX	AUD	7.11	1.86	79.2%	13.5%
CBAKZK.AX	17.3142	18.08	1.00	Long	CBA.AX	AUD	49.74	32.43	34.8%	-63.7%
CBAKZO.AX	37.0950	38.74	1.00	Long	CBA.AX	AUD	49.74	12.65	74.6%	-22.1%
CBAKZL.AX	38.6081	42.24	1.00	Long	CBA.AX	AUD	49.74	11.13	77.6%	-15.1%
CBAKZA.AX	42.5468	44.43	1.00	Long	CBA.AX	AUD	49.74	7.19	85.5%	-10.7%

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CBAKZB.AX	44.2550	48.42	1.00	Long	CBA.AX	AUD	49.74	5.49	89.0%	-2.7%
CBAKZV.AX	71.5678	64.37	1.00	Short	CBA.AX	AUD	49.74	21.83	69.5%	29.4%
CBAKZX.AX	70.6355	63.53	1.00	Short	CBA.AX	AUD	49.74	20.90	70.4%	27.7%
CBAKZW.AX	69.0654	62.11	1.00	Short	CBA.AX	AUD	49.74	19.33	72.0%	24.9%
CBAKZR.AX	63.1470	59.95	1.00	Short	CBA.AX	AUD	49.74	13.41	78.8%	20.5%
CCLKZA.AX	7.2288	7.91	1.00	Long	CCL.AX	AUD	11.45	4.22	63.1%	-30.9%
CCLKZB.AX	8.0194	8.79	1.00	Long	CCL.AX	AUD	11.45	3.43	70.0%	-23.2%
CCLKZQ.AX	16.3168	14.67	1.00	Short	CCL.AX	AUD	11.45	4.87	70.2%	28.1%
CMJKZC.AX	1.5092	1.74	1.00	Long	CMJ.AX	AUD	2.42	0.91	62.4%	-28.1%
COHKZB.AX	53.5379	58.57	1.00	Long	COH.AX	AUD	73.73	20.19	72.6%	-20.6%
COHKZC.AX	59.9699	65.59	1.00	Long	COH.AX	AUD	73.73	13.76	81.3%	-11.0%
COHKZQ.AX	115.2210	103.63	1.00	Short	COH.AX	AUD	73.73	41.49	64.0%	40.6%
CPUKZB.AX	6.8254	7.47	1.00	Long	CPU.AX	AUD	8.35	1.52	81.7%	-10.5%
CPUKZR.AX	12.5240	11.26	1.00	Short	CPU.AX	AUD	8.35	4.17	66.7%	34.9%
CRZKZA.AX	3.6070	3.95	1.00	Long	CRZ.AX	AUD	4.60	0.99	78.4%	-14.1%
CSLKZJ.AX	21.3452	23.35	1.00	Long	CSL.AX	AUD	33.40	12.05	63.9%	-30.1%
CSLKZH.AX	23.2870	25.48	1.00	Long	CSL.AX	AUD	33.40	10.11	69.7%	-23.7%
CSLKZG.AX	26.7603	29.28	1.00	Long	CSL.AX	AUD	33.40	6.64	80.1%	-12.3%
CSLKZV.AX	45.9780	41.35	1.00	Short	CSL.AX	AUD	33.40	12.58	72.6%	23.8%
CSLKZQ.AX	42.0798	37.84	1.00	Short	CSL.AX	AUD	33.40	8.68	79.4%	13.3%
CSRKZA.AX	1.4069	1.61	1.00	Long	CSR.AX	AUD	2.62	1.21	53.7%	-38.5%
CSRKZB.AX	2.0709	2.27	1.00	Long	CSR.AX	AUD	2.62	0.55	79.0%	-13.4%
CSRKZP.AX	4.6512	3.95	1.00	Short	CSR.AX	AUD	2.62	2.03	56.3%	50.8%
CTXKZF.AX	5.7922	6.34	1.00	Long	CTX.AX	AUD	11.26	5.47	51.4%	-43.7%
CTXKZG.AX	8.6397	9.45	1.00	Long	CTX.AX	AUD	11.26	2.62	76.7%	-16.1%
CTXKZP.AX	17.9735	16.18	1.00	Short	CTX.AX	AUD	11.26	6.71	62.6%	43.7%
CWNKZG.AX	3.6958	4.42	1.00	Long	CWN.AX	AUD	9.02	5.32	41.0%	-51.0%
CWNKZI.AX	6.0178	7.19	1.00	Long	CWN.AX	AUD	9.02	3.00	66.7%	-20.3%
DJSKRA.AX	2.3506	2.59	1.00	Long	DJS.AX	AUD	3.12	0.77	75.3%	-17.0%
DJSKZP.AX	6.2355	5.60	1.00	Short	DJS.AX	AUD	3.12	3.12	50.0%	79.5%
DJSKRP.AX	4.8501	4.36	1.00	Short	DJS.AX	AUD	3.12	1.73	64.3%	39.7%
EGPKZF.AX	2.5413	2.78	1.00	Long	EGP.AX	AUD	4.07	1.53	62.4%	-31.7%
FGLKZD.AX	3.5918	3.93	1.00	Long	FGL.AX	AUD	5.11	1.52	70.3%	-23.1%
FGLKZE.AX	3.6082	3.95	1.00	Long	FGL.AX	AUD	5.11	1.50	70.6%	-22.7%
FGLKZP.AX	6.8711	6.18	1.00	Short	FGL.AX	AUD	5.11	1.76	74.4%	20.9%
FMGKZB.AX	2.6815	3.21	1.00	Long	FMG.AX	AUD	6.52	3.84	41.1%	-50.8%
FMGKZJ.AX	4.0905	4.48	1.00	Long	FMG.AX	AUD	6.52	2.43	62.7%	-31.3%

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FMGKZH.AX	4.6412	4.85	1.00	Long	FMG.AX	AUD	6.52	1.88	71.2%	-25.6%
FMGKZI.AX	4.9468	5.42	1.00	Long	FMG.AX	AUD	6.52	1.57	75.9%	-16.9%
FMGKZW.AX	9.5698	8.60	1.00	Short	FMG.AX	AUD	6.52	3.05	68.1%	31.9%
FMGKZV.AX	8.9785	8.07	1.00	Short	FMG.AX	AUD	6.52	2.46	72.6%	23.8%
FMGKZY.AX	8.3877	7.55	1.00	Short	FMG.AX	AUD	6.52	1.87	77.7%	15.8%
FXJKZG.AX	0.6825	0.75	1.00	Long	FXJ.AX	AUD	0.92	0.24	74.2%	-18.5%
FXJKZR.AX	1.3906	1.25	1.00	Short	FXJ.AX	AUD	0.92	0.47	66.2%	35.9%
GPTKZA.AX	2.2181	2.44	1.00	Long	GPT.AX	AUD	3.01	0.79	73.7%	-18.9%
GPTKZP.AX	4.5019	4.05	1.00	Short	GPT.AX	AUD	3.01	1.49	66.9%	34.6%
HVNKZB.AX	1.6159	1.78	1.00	Long	HVN.AX	AUD	2.35	0.73	68.8%	-24.3%
HVNKZQ.AX	3.5315	3.17	1.00	Short	HVN.AX	AUD	2.35	1.18	66.5%	34.9%
IAGKZG.AX	2.4929	2.86	1.00	Long	IAG.AX	AUD	3.33	0.84	74.9%	-14.1%
IAGKZQ.AX	4.7109	4.23	1.00	Short	IAG.AX	AUD	3.33	1.38	70.7%	27.0%
ILUKZA.AX	9.6562	10.57	1.00	Long	ILU.AX	AUD	19.13	9.47	50.5%	-44.7%
IPLKZB.AX	2.6255	2.88	1.00	Long	IPL.AX	AUD	3.92	1.29	67.0%	-26.5%
IPLKZA.AX	3.0481	3.34	1.00	Long	IPL.AX	AUD	3.92	0.87	77.8%	-14.8%
IPLKZP.AX	5.5810	5.01	1.00	Short	IPL.AX	AUD	3.92	1.66	70.2%	27.8%
JBHKZQ.AX	26.3892	22.41	1.00	Short	JBH.AX	AUD	15.48	10.91	58.7%	44.8%
JHXKZP.AX	9.2283	8.30	1.00	Short	JHX.AX	AUD	5.85	3.38	63.4%	41.9%
KARKZA.AX	3.3000	3.96	1.00	Long	KAR.AX	AUD	4.71	1.41	70.1%	-15.9%
KARKZP.AX	9.3839	7.50	1.00	Short	KAR.AX	AUD	4.71	4.67	50.2%	59.2%
KCNKZA.AX	5.5704	6.11	1.00	Long	KCN.AX	AUD	9.09	3.52	61.3%	-32.8%
KCNKZP.AX	11.3347	9.63	1.00	Short	KCN.AX	AUD	9.09	2.24	80.2%	5.9%
LEIKZH.AX	13.9805	15.30	1.00	Long	LEI.AX	AUD	21.75	7.77	64.3%	-29.7%
LEIKZI.AX	16.6409	18.21	1.00	Long	LEI.AX	AUD	21.75	5.11	76.5%	-16.3%
LEIKZP.AX	46.0126	41.38	1.00	Short	LEI.AX	AUD	21.75	24.26	47.3%	90.3%
LEIKZQ.AX	39.1471	35.21	1.00	Short	LEI.AX	AUD	21.75	17.40	55.6%	61.9%
LLCKZL.AX	5.7379	6.28	1.00	Long	LLC.AX	AUD	8.96	3.22	64.0%	-29.9%
LLCKZM.AX	6.6471	7.28	1.00	Long	LLC.AX	AUD	8.96	2.31	74.2%	-18.8%
LLCKZQ.AX	14.7935	13.30	1.00	Short	LLC.AX	AUD	8.96	5.83	60.6%	48.4%
LLCKZP.AX	13.1083	11.79	1.00	Short	LLC.AX	AUD	8.96	4.15	68.4%	31.6%
LYCKZA.AX	1.3048	1.43	1.00	Long	LYC.AX	AUD	1.94	0.64	67.3%	-26.3%
LYCKZP.AX	2.5611	2.17	1.00	Short	LYC.AX	AUD	1.94	0.62	75.7%	11.9%
MAPKZH.AX	2.3687	2.60	1.00	Long	MAP.AX	AUD	3.42	1.05	69.3%	-24.0%
MAPKZR.AX	5.1822	4.66	1.00	Short	MAP.AX	AUD	3.42	1.76	66.0%	36.3%
MCKKZC.AX	7.6983	8.44	1.00	Long	MCC.AX	AUD	15.53	7.83	49.6%	-45.7%
MCKKZA.AX	8.2252	9.82	1.00	Long	MCC.AX	AUD	15.53	7.30	53.0%	-36.8%

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying	Underlying Currency	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
MGXKZA.AX	1.3148	1.45	1.00	Long	MGX.AX	AUD	1.95	0.64	67.4%	-25.6%
MGXKZP.AX	2.6611	2.26	1.00	Short	MGX.AX	AUD	1.95	0.71	73.3%	15.9%
MINKZA.AX	8.5313	9.78	1.00	Long	MIN.AX	AUD	12.38	3.85	68.9%	-21.0%
MINKZP.AX	20.2585	17.21	1.00	Short	MIN.AX	AUD	12.38	7.88	61.1%	39.0%
MQGKZB.AX	22.6465	24.76	1.00	Long	MQG.AX	AUD	29.10	6.45	77.8%	-14.9%
MQGKZR.AX	75.6765	68.14	1.00	Short	MQG.AX	AUD	29.10	46.58	38.5%	134.2%
MQGKZT.AX	53.9262	45.80	1.00	Short	MQG.AX	AUD	29.10	24.83	54.0%	57.4%
MQGKZU.AX	48.1108	43.27	1.00	Short	MQG.AX	AUD	29.10	19.01	60.5%	48.7%
MQGKZW.AX	43.0153	38.70	1.00	Short	MQG.AX	AUD	29.10	13.92	67.7%	33.0%
MQGKZV.AX	40.0142	36.00	1.00	Short	MQG.AX	AUD	29.10	10.91	72.7%	23.7%
MYRKZA.AX	1.5858	1.74	1.00	Long	MYR.AX	AUD	2.40	0.81	66.1%	-27.5%
MYRKZP.AX	4.4018	3.96	1.00	Short	MYR.AX	AUD	2.40	2.00	54.5%	65.0%
NABKZL.AX	13.0431	13.62	1.00	Long	NAB.AX	AUD	24.60	11.56	53.0%	-44.6%
NABKZN.AX	16.6148	18.18	1.00	Long	NAB.AX	AUD	24.60	7.99	67.5%	-26.1%
NABKZM.AX	18.8781	19.72	1.00	Long	NAB.AX	AUD	24.60	5.72	76.7%	-19.8%
NABKZT.AX	39.2456	35.29	1.00	Short	NAB.AX	AUD	24.60	14.65	62.7%	43.5%
NABKZP.AX	36.0050	34.18	1.00	Short	NAB.AX	AUD	24.60	11.41	68.3%	38.9%
NABKZR.AX	32.9303	31.26	1.00	Short	NAB.AX	AUD	24.60	8.33	74.7%	27.1%
NCMKZF.AX	18.6085	20.36	1.00	Long	NCM.AX	AUD	40.60	21.99	45.8%	-49.9%
NCMKZI.AX	23.1112	25.29	1.00	Long	NCM.AX	AUD	40.60	17.49	56.9%	-37.7%
NCMKZJ.AX	26.4973	29.04	1.00	Long	NCM.AX	AUD	40.60	14.10	65.3%	-28.5%
NCMKZG.AX	27.7544	30.37	1.00	Long	NCM.AX	AUD	40.60	12.85	68.4%	-25.2%
NCMKZH.AX	31.7421	34.73	1.00	Long	NCM.AX	AUD	40.60	8.86	78.2%	-14.5%
NCMKZQ.AX	60.1153	54.07	1.00	Short	NCM.AX	AUD	40.60	19.52	67.5%	33.2%
NCMKZP.AX	55.1057	49.56	1.00	Short	NCM.AX	AUD	40.60	14.51	73.7%	22.1%
NCMKZY.AX	50.0366	45.00	1.00	Short	NCM.AX	AUD	40.60	9.44	81.1%	10.8%
NWSKZI.AX	8.9421	9.79	1.00	Long	NWS.AX	AUD	15.48	6.54	57.8%	-36.8%
NWSKZK.AX	11.5666	12.66	1.00	Long	NWS.AX	AUD	15.48	3.91	74.7%	-18.2%
NWSKZU.AX	22.4464	20.18	1.00	Short	NWS.AX	AUD	15.48	6.97	69.0%	30.4%
NWSKZV.AX	21.0493	18.93	1.00	Short	NWS.AX	AUD	15.48	5.57	73.5%	22.3%
NWSKZT.AX	20.5959	18.52	1.00	Short	NWS.AX	AUD	15.48	5.12	75.2%	19.6%
ORGKZC.AX	11.3398	12.41	1.00	Long	ORG.AX	AUD	15.11	3.77	75.0%	-17.9%
ORGKZD.AX	12.9007	14.12	1.00	Long	ORG.AX	AUD	15.11	2.21	85.4%	-6.6%
ORGKZQ.AX	21.4578	19.32	1.00	Short	ORG.AX	AUD	15.11	6.35	70.4%	27.9%
ORGKZP.AX	19.6670	17.70	1.00	Short	ORG.AX	AUD	15.11	4.56	76.8%	17.1%
ORIKZI.AX	12.3238	13.49	1.00	Long	ORI.AX	AUD	26.65	14.33	46.2%	-49.4%
ORIKZJ.AX	15.0083	16.42	1.00	Long	ORI.AX	AUD	26.65	11.64	56.3%	-38.4%

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ORIKZP.AX	35.5609	32.01	1.00	Short	ORI.AX	AUD	26.65	8.91	74.9%	20.1%
OSHKZD.AX	3.2166	3.53	1.00	Long	OSH.AX	AUD	6.84	3.62	47.0%	-48.4%
OSHKZE.AX	4.0972	4.49	1.00	Long	OSH.AX	AUD	6.84	2.74	59.9%	-34.4%
OSHKZF.AX	4.8228	5.28	1.00	Long	OSH.AX	AUD	6.84	2.02	70.5%	-22.8%
OSHKZT.AX	9.8188	8.83	1.00	Short	OSH.AX	AUD	6.84	2.98	69.7%	29.1%
OSHKZR.AX	9.1620	8.24	1.00	Short	OSH.AX	AUD	6.84	2.32	74.7%	20.5%
OSTKZF.AX	1.3378	1.47	1.00	Long	OST.AX	AUD	1.88	0.54	71.2%	-21.8%
OSTKZG.AX	1.5340	1.68	1.00	Long	OST.AX	AUD	1.88	0.35	81.6%	-10.6%
OSTKZP.AX	3.4065	3.06	1.00	Short	OST.AX	AUD	1.88	1.53	55.2%	62.8%
OZLKZD.AX	7.8388	8.60	1.00	Long	OZL.AX	AUD	13.95	6.11	56.2%	-38.4%
OZLKZC.AX	9.8060	10.75	1.00	Long	OZL.AX	AUD	13.95	4.14	70.3%	-22.9%
OZLKZP.AX	23.6799	21.30	1.00	Short	OZL.AX	AUD	13.95	9.73	58.9%	52.7%
OZLKZQ.AX	20.0384	18.02	1.00	Short	OZL.AX	AUD	13.95	6.09	69.6%	29.2%
PDNKZI.AX	1.6146	1.85	1.00	Long	PDN.AX	AUD	2.52	0.91	64.1%	-26.6%
PDNKZL.AX	1.7665	1.94	1.00	Long	PDN.AX	AUD	2.52	0.75	70.1%	-23.0%
PDNKZK.AX	2.0329	2.23	1.00	Long	PDN.AX	AUD	2.52	0.49	80.7%	-11.5%
PDNKZR.AX	4.4800	4.03	1.00	Short	PDN.AX	AUD	2.52	1.96	56.3%	59.9%
PDNKZQ.AX	3.9977	3.59	1.00	Short	PDN.AX	AUD	2.52	1.48	63.0%	42.5%
PDNKZP.AX	3.5029	3.15	1.00	Short	PDN.AX	AUD	2.52	0.98	71.9%	25.0%
PNAKZB.AX	2.2690	2.60	1.00	Long	PNA.AX	AUD	4.23	1.96	53.6%	-38.5%
PNAKZA.AX	2.7732	3.18	1.00	Long	PNA.AX	AUD	4.23	1.46	65.6%	-24.8%
QANKZK.AX	1.3578	1.49	1.00	Long	QAN.AX	AUD	1.88	0.52	72.2%	-20.7%
QANKZJ.AX	1.4081	1.55	1.00	Long	QAN.AX	AUD	1.88	0.47	74.9%	-17.6%
QANKZI.AX	1.5311	1.68	1.00	Long	QAN.AX	AUD	1.88	0.35	81.4%	-10.6%
QANKZP.AX	3.5415	3.18	1.00	Short	QAN.AX	AUD	1.88	1.66	53.1%	69.1%
QANKZQ.AX	3.0015	2.69	1.00	Short	QAN.AX	AUD	1.88	1.12	62.6%	43.1%
QBEKZK.AX	10.9665	12.00	1.00	Long	QBE.AX	AUD	17.05	6.08	64.3%	-29.6%
QBEKZF.AX	12.0618	13.20	1.00	Long	QBE.AX	AUD	17.05	4.99	70.7%	-22.6%
QBEKZN.AX	14.7835	16.18	1.00	Long	QBE.AX	AUD	17.05	2.27	86.7%	-5.1%
QBEKZT.AX	26.0539	23.43	1.00	Short	QBE.AX	AUD	17.05	9.00	65.4%	37.4%
QBEKZS.AX	25.0518	22.53	1.00	Short	QBE.AX	AUD	17.05	8.00	68.1%	32.1%
QBEKZR.AX	22.8177	20.52	1.00	Short	QBE.AX	AUD	17.05	5.77	74.7%	20.4%
QRNKZA.AX	2.0910	2.29	1.00	Long	QRN.AX	AUD	3.40	1.31	61.5%	-32.6%
QRNKZR.AX	4.1918	3.77	1.00	Short	QRN.AX	AUD	3.40	0.79	81.1%	10.9%
RIOKZC.AX	22.3129	24.41	1.00	Long	RIO.AX	AUD	82.34	60.03	27.1%	-70.4%
RIOKZE.AX	46.2000	50.55	1.00	Long	RIO.AX	AUD	82.34	36.14	56.1%	-38.6%
RIOKZG.AX	55.1640	60.35	1.00	Long	RIO.AX	AUD	82.34	27.18	67.0%	-26.7%

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RIOKZH.AX	62.3724	68.24	1.00	Long	RIO.AX	AUD	82.34	19.97	75.7%	-17.1%
RIOKZI.AX	70.3316	76.94	1.00	Long	RIO.AX	AUD	82.34	12.01	85.4%	-6.6%
RIOKZU.AX	116.2230	104.53	1.00	Short	RIO.AX	AUD	82.34	33.88	70.8%	26.9%
RIOKZT.AX	114.1081	102.63	1.00	Short	RIO.AX	AUD	82.34	31.77	72.2%	24.6%
RIOKZS.AX	113.5306	102.22	1.00	Short	RIO.AX	AUD	82.34	31.19	72.5%	24.1%
RIOKZR.AX	106.6970	96.06	1.00	Short	RIO.AX	AUD	82.34	24.36	77.2%	16.7%
RIOKZV.AX	100.0356	90.00	1.00	Short	RIO.AX	AUD	82.34	17.70	82.3%	9.3%
RIOKZW.AX	95.0338	85.50	1.00	Short	RIO.AX	AUD	82.34	12.69	86.6%	3.8%
RMDKZE.AX	1.9516	2.14	1.00	Long	RMD.AX	AUD	2.97	1.02	65.7%	-27.9%
RMDKZD.AX	2.2431	2.57	1.00	Long	RMD.AX	AUD	2.97	0.73	75.5%	-13.5%
SEKKZA.AX	4.1223	4.51	1.00	Long	SEK.AX	AUD	6.46	2.34	63.8%	-30.2%
SGMKZA.AX	12.4156	13.61	1.00	Long	SGM.AX	AUD	17.84	5.42	69.6%	-23.7%
SGMKZQ.AX	25.2506	22.71	1.00	Short	SGM.AX	AUD	17.84	7.41	70.7%	27.3%
SHLKZA.AX	8.3808	9.19	1.00	Long	SHL.AX	AUD	12.71	4.33	65.9%	-27.7%
SHLKZP.AX	19.7783	17.79	1.00	Short	SHL.AX	AUD	12.71	7.07	64.3%	40.0%
STOKZE.AX	8.8047	9.64	1.00	Long	STO.AX	AUD	13.31	4.51	66.2%	-27.6%
STOKZD.AX	9.9857	10.93	1.00	Long	STO.AX	AUD	13.31	3.32	75.0%	-17.9%
STOKZG.AX	11.5043	12.59	1.00	Long	STO.AX	AUD	13.31	1.81	86.4%	-5.4%
STOKZV.AX	21.5413	19.37	1.00	Short	STO.AX	AUD	13.31	8.23	61.8%	45.5%
STOKZU.AX	19.5329	17.56	1.00	Short	STO.AX	AUD	13.31	6.22	68.1%	31.9%
STWKZB.AX	23.7875	24.84	1.00	Long	STW.AX	AUD	42.63	18.84	55.8%	-41.7%
STWKZD.AX	32.0583	33.48	1.00	Long	STW.AX	AUD	42.63	10.57	75.2%	-21.5%
SUNKZM.AX	4.7459	5.20	1.00	Long	SUN.AX	AUD	7.68	2.93	61.8%	-32.3%
SUNKZN.AX	6.2321	7.13	1.00	Long	SUN.AX	AUD	7.68	1.45	81.1%	-7.2%
SUNKZQ.AX	11.5221	10.36	1.00	Short	SUN.AX	AUD	7.68	3.84	66.7%	34.9%
SUNKZP.AX	10.8358	9.20	1.00	Short	SUN.AX	AUD	7.68	3.16	70.9%	19.8%
SWMKZA.AX	2.8906	3.17	1.00	Long	SWM.AX	AUD	3.85	0.96	75.1%	-17.7%
SWMKZP.AX	5.8725	5.28	1.00	Short	SWM.AX	AUD	3.85	2.02	65.6%	37.1%
TAHKZG.AX	2.0245	2.32	1.00	Long	TAH.AX	AUD	3.24	1.22	62.5%	-28.4%
TAHKZH.AX	2.2458	2.57	1.00	Long	TAH.AX	AUD	3.24	0.99	69.3%	-20.7%
TAHKZF.AX	2.5412	2.78	1.00	Long	TAH.AX	AUD	3.24	0.70	78.4%	-14.2%
TAHKZP.AX	4.1955	3.56	1.00	Short	TAH.AX	AUD	3.24	0.96	77.2%	9.9%
TENKZB.AX	0.7427	0.82	1.00	Long	TEN.AX	AUD	1.11	0.36	67.2%	-25.8%
TENKZP.AX	1.8035	1.62	1.00	Short	TEN.AX	AUD	1.11	0.70	61.3%	46.6%
TLSKZE.AX	1.9843	2.08	1.00	Long	TLS.AX	AUD	3.06	1.08	64.8%	-32.0%
TLSKZD.AX	2.1320	2.34	1.00	Long	TLS.AX	AUD	3.06	0.93	69.7%	-23.5%
TLSKZG.AX	2.2870	2.51	1.00	Long	TLS.AX	AUD	3.06	0.77	74.7%	-18.0%

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying	Underlying Currency	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
TLSKZR.AX	3.8574	3.46	1.00	Short	TLS.AX	AUD	3.06	0.80	79.3%	13.1%
TLSKZP.AX	3.8428	3.64	1.00	Short	TLS.AX	AUD	3.06	0.78	79.6%	19.0%
TLSKZQ.AX	3.3558	3.18	1.00	Short	TLS.AX	AUD	3.06	0.30	91.2%	3.9%
TOLKZJ.AX	3.6032	3.95	1.00	Long	TOL.AX	AUD	4.63	1.03	77.8%	-14.7%
TOLKZH.AX	4.0461	4.43	1.00	Long	TOL.AX	AUD	4.63	0.58	87.4%	-4.3%
TOLKZR.AX	8.0924	7.27	1.00	Short	TOL.AX	AUD	4.63	3.46	57.2%	57.0%
TOLKZS.AX	6.8141	6.12	1.00	Short	TOL.AX	AUD	4.63	2.18	67.9%	32.2%
TWEKZA.AX	2.3587	2.59	1.00	Long	TWE.AX	AUD	3.44	1.08	68.6%	-24.7%
TWEKZP.AX	4.8020	4.32	1.00	Short	TWE.AX	AUD	3.44	1.36	71.6%	25.6%
UGLKZC.AX	8.1198	9.29	1.00	Long	UGL.AX	AUD	13.82	5.70	58.8%	-32.8%
WBCKZJ.AX	10.5425	11.01	1.00	Long	WBC.AX	AUD	21.14	10.60	49.9%	-47.9%
WBCKZK.AX	12.5916	13.15	1.00	Long	WBC.AX	AUD	21.14	8.55	59.6%	-37.8%
WBCKZM.AX	15.4054	16.86	1.00	Long	WBC.AX	AUD	21.14	5.73	72.9%	-20.2%
WBCKZL.AX	17.5877	18.37	1.00	Long	WBC.AX	AUD	21.14	3.55	83.2%	-13.1%
WBCKZZ.AX	32.3071	29.05	1.00	Short	WBC.AX	AUD	21.14	11.17	65.4%	37.4%
WBCKZP.AX	28.2973	26.86	1.00	Short	WBC.AX	AUD	21.14	7.16	74.7%	27.1%
WDCKZG.AX	3.7537	4.11	1.00	Long	WDC.AX	AUD	8.24	4.49	45.6%	-50.1%
WDCKZR.AX	14.3278	12.88	1.00	Short	WDC.AX	AUD	8.24	6.09	57.5%	56.3%
WESKZI.AX	20.9730	22.95	1.00	Long	WES.AX	AUD	30.84	9.87	68.0%	-25.6%
WESKZG.AX	23.8954	26.15	1.00	Long	WES.AX	AUD	30.84	6.94	77.5%	-15.2%
WESKZZ.AX	44.0846	39.65	1.00	Short	WES.AX	AUD	30.84	13.24	70.0%	28.6%
WESKZX.AX	42.8740	38.56	1.00	Short	WES.AX	AUD	30.84	12.03	71.9%	25.0%
WESKZW.AX	40.4582	36.38	1.00	Short	WES.AX	AUD	30.84	9.62	76.2%	18.0%
WESKZP.AX	38.0135	34.20	1.00	Short	WES.AX	AUD	30.84	7.17	81.1%	10.9%
WHCKZA.AX	4.0750	4.47	1.00	Long	WHC.AX	AUD	6.38	2.31	63.9%	-29.9%
WHCKZP.AX	8.2935	7.46	1.00	Short	WHC.AX	AUD	6.38	1.91	76.9%	16.9%
WORKZD.AX	9.3109	10.19	1.00	Long	WOR.AX	AUD	29.09	19.78	32.0%	-65.0%
WORKZF.AX	20.2468	22.15	1.00	Long	WOR.AX	AUD	29.09	8.84	69.6%	-23.9%
WORKZG.AX	22.5977	24.73	1.00	Long	WOR.AX	AUD	29.09	6.49	77.7%	-15.0%
WORKZU.AX	45.1045	40.56	1.00	Short	WOR.AX	AUD	29.09	16.01	64.5%	39.4%
WORKZT.AX	42.5817	38.29	1.00	Short	WOR.AX	AUD	29.09	13.49	68.3%	31.6%
WORKZS.AX	40.0379	36.01	1.00	Short	WOR.AX	AUD	29.09	10.95	72.7%	23.8%
WORKZV.AX	37.0132	33.30	1.00	Short	WOR.AX	AUD	29.09	7.92	78.6%	14.5%
WOWKZE.AX	19.6558	20.53	1.00	Long	WOW.AX	AUD	27.63	7.97	71.1%	-25.7%
WOWKZD.AX	21.6708	22.63	1.00	Long	WOW.AX	AUD	27.63	5.96	78.4%	-18.1%
WOWKZS.AX	36.3663	34.52	1.00	Short	WOW.AX	AUD	27.63	8.74	76.0%	24.9%
WOWKZU.AX	36.2696	32.62	1.00	Short	WOW.AX	AUD	27.63	8.64	76.2%	18.1%

Code	Strike	Stop Loss	Multiplier	Long/Short	Underlying	Underlying Currency	Underlying Price	Approx Mini Value	Gearing	Underlying move till Stop Loss
WOWKZT.AX	31.7312	30.12	1.00	Short	WOW.AX	AUD	27.63	4.10	87.1%	9.0%
WOWKZR.AX	29.5089	28.01	1.00	Short	WOW.AX	AUD	27.63	1.88	93.6%	1.4%
WPLKZI.AX	27.0827	29.63	1.00	Long	WPL.AX	AUD	39.95	12.87	67.8%	-25.8%
WPLKZK.AX	28.5532	31.24	1.00	Long	WPL.AX	AUD	39.95	11.40	71.5%	-21.8%
WPLKZL.AX	31.8422	34.84	1.00	Long	WPL.AX	AUD	39.95	8.11	79.7%	-12.8%
WPLKZA.AX	32.9309	36.10	1.00	Long	WPL.AX	AUD	39.95	7.02	82.4%	-9.6%
WPLKZZ.AX	68.6541	61.74	1.00	Short	WPL.AX	AUD	39.95	28.70	58.2%	54.5%
WPLKZY.AX	60.9542	54.82	1.00	Short	WPL.AX	AUD	39.95	21.00	65.5%	37.2%
WPLKZQ.AX	55.0196	49.50	1.00	Short	WPL.AX	AUD	39.95	15.07	72.6%	23.9%
WPLKZP.AX	50.0178	45.00	1.00	Short	WPL.AX	AUD	39.95	10.07	79.9%	12.6%
WRTKZA.AX	1.8970	2.08	1.00	Long	WRT.AX	AUD	2.58	0.68	73.5%	-19.4%
WRTKZP.AX	3.8616	3.47	1.00	Short	WRT.AX	AUD	2.58	1.28	66.8%	34.5%
WSAKZA.AX	3.5295	4.24	1.00	Long	WSA.AX	AUD	5.85	2.32	60.3%	-27.5%
WPLKZQ.AX	55.0187	49.50	1.00	Short	WPL.AX	AUD	39.69	15.33	72.1%	24.7%
WPLKZP.AX	50.0170	45.00	1.00	Short	WPL.AX	AUD	39.69	10.33	79.4%	13.4%
WRTKZA.AX	1.8965	2.08	1.00	Long	WRT.AX	AUD	2.61	0.71	72.7%	-20.3%
WRTKZP.AX	3.8615	3.47	1.00	Short	WRT.AX	AUD	2.61	1.25	67.6%	33.0%
WSAKZA.AX	3.5286	4.24	1.00	Long	WSA.AX	AUD	5.96	2.43	59.2%	-28.9%

Equity Structured Products



CURRENCY MINIS

22-Jul-11

Code	Exercise Price	Stop Loss Price	Multiplier	Long/Short	Underlying Contract	Underlying CCY	FX Rate	Underlying Price	Approx Mini Value	Gearing	Move to Stop
FXEKZB.AX	0.6287	0.6289	100	Long	AUDEUR	EUR	0.7519	0.7519	16.39	83.6%	16.4%
FXEKZA.AX	0.6728	0.6863	100	Long	AUDEUR	EUR	0.7519	0.7519	10.52	89.5%	8.7%
FXEKZS.AX	0.7936	0.7809	100	Short	AUDEUR	EUR	0.7519	0.7519	5.55	94.7%	-3.9%
FXEKZR.AX	0.7798	0.7673	100	Short	AUDEUR	EUR	0.7519	0.7519	3.71	96.4%	-2.0%
FXHKZA.AX	7.0262	7.1722	100	Long	AUDHKD	HKD	8.4467	8.4467	16.82	83.2%	15.1%
FXHKZP.AX	9.6073	9.4608	100	Short	AUDHKD	HKD	8.4467	8.4467	13.74	87.9%	-12.0%
FXPKZB.AX	0.5806	0.5926	100	Long	AUDGBP	GBP	0.6640	0.664	12.56	87.4%	10.8%
FXPKZA.AX	0.5979	0.6102	100	Long	AUDGBP	GBP	0.6640	0.664	9.95	90.0%	8.1%
FXPKZP.AX	0.7177	0.7037	100	Short	AUDGBP	GBP	0.6640	0.664	8.09	92.5%	-6.0%
FXPKZQ.AX	0.6944	0.6836	100	Short	AUDGBP	GBP	0.6640	0.664	4.58	95.6%	-3.0%
FXSKZA.AX	1.1515	1.1755	100	Long	AUDSGD	SGD	1.3122	1.3122	12.25	87.8%	10.4%
FXSKZP.AX	1.3891	1.3678	100	Short	AUDSGD	SGD	1.3122	1.3122	5.86	94.5%	-4.2%
FXUKZB.AX	0.9023	0.9211	100	Long	AUDUSD	USD	1.0835	1.0835	16.72	83.3%	15.0%
FXUKZA.AX	0.9342	0.9536	100	Long	AUDUSD	USD	1.0835	1.0835	13.78	86.2%	12.0%
FXUKZC.AX	0.9706	0.9909	100	Long	AUDUSD	USD	1.0835	1.0835	10.42	89.6%	8.5%
FXUKZD.AX	0.9992	1.0200	100	Long	AUDUSD	USD	1.0835	1.0835	7.78	92.2%	5.9%
FXUKZ5.AX	1.1989	1.1806	100	Short	AUDUSD	USD	1.0835	1.0835	10.65	90.4%	-9.0%
FXUKZ4.AX	1.1792	1.1612	100	Short	AUDUSD	USD	1.0835	1.0835	8.83	91.9%	-7.2%
FXUKZX.AX	1.1694	1.1515	100	Short	AUDUSD	USD	1.0835	1.0835	7.93	92.7%	-6.3%
FXUKZP.AX	1.1546	1.1369	100	Short	AUDUSD	USD	1.0835	1.0835	6.56	93.8%	-4.9%
FXUKZZ.AX	1.1350	1.1176	100	Short	AUDUSD	USD	1.0835	1.0835	4.75	95.5%	-3.1%
FXUKZY.AX	1.1138	1.0968	100	Short	AUDUSD	USD	1.0835	1.0835	2.80	97.3%	-1.2%
FXYKZB.AX	72.1843	73.6880	100	Long	AUDJPY	JPY	85.0800	85.08	15.16	84.8%	13.4%
FXYKZR.AX	95.2938	93.8464	100	Short	AUDJPY	JPY	85.0800	85.08	12.00	89.3%	-10.3%
FXYKZQ.AX	92.0571	90.6589	100	Short	AUDJPY	JPY	85.0800	85.08	8.20	92.4%	-6.6%
FXZKZA.AX	1.1532	1.1755	100	Long	AUDNZD	NZD	1.2571	1.2571	8.27	91.7%	6.5%
FXZKZQ.AX	1.3787	1.3557	100	Short	AUDNZD	NZD	1.2571	1.2571	9.67	91.2%	-7.8%

Indicative Funding Costs for Currency MINIs (Long,Short) - AUDEUR (-0.5%,7.5%), AUDHKD (-1.0%, 8.5%), AUDGBP (-0.5%, 7.5%), AUDSGD (-1.0%, 8.5%) AUDUSD (-.0%, 8.5%), AUDJPY (-1.0%, 8.0%), AUDNZD (2.0%, 5.0%). Subject to intraday change in line with money markets.

COMMODITY MINIS

22-Jul-11

Code	Strike	Stop Loss	Multiplier	Long/ Short	Underlying Contract	Underlying Currency	FX Rate	Underlying Price	Approx Mini Value	Gearing	Move to Stop
ZCLKZA.AX	67.4381	74.16	0.10	Long	LIGHT CRUDE SEP1	USD	1.0835	99.51	2.96	67.8%	25.5%
ZCLKZB.AX	73.3305	80.63	0.10	Long	LIGHT CRUDE SEP1	USD	1.0835	99.51	2.42	73.7%	19.0%
ZCLKZS.AX	144.5198	130.12	0.10	Short	LIGHT CRUDE SEP1	USD	1.0835	99.51	4.15	68.9%	-30.8%
ZCLKZR.AX	134.9338	121.49	0.10	Short	LIGHT CRUDE SEP1	USD	1.0835	99.51	3.27	73.7%	-22.1%
ZCLKZQ.AX	129.8759	116.93	0.10	Short	LIGHT CRUDE SEP1	USD	1.0835	99.51	2.80	76.6%	-17.5%
ZGCKZA.AX	819.1906	898.49	0.01	Long	100 OZ GOLD AUG1	USD	1.0835	1,591.10	7.12	51.5%	43.5%
ZGCKZB.AX	941.5876	1,032.74	0.01	Long	100 OZ GOLD AUG1	USD	1.0835	1,591.10	5.99	59.2%	35.1%
ZGCKZC.AX	1,139.9397	1,250.29	0.01	Long	100 OZ GOLD AUG1	USD	1.0835	1,591.10	4.16	71.6%	21.4%
ZGCKZD.AX	1,276.6709	1,400.25	0.01	Long	100 OZ GOLD AUG1	USD	1.0835	1,591.10	2.90	80.2%	12.0%
ZGCKZU.AX	2,076.1352	1,873.98	0.01	Short	100 OZ GOLD AUG1	USD	1.0835	1,591.10	4.48	76.6%	-17.8%
ZGCKZT.AX	1,977.0212	1,784.51	0.01	Short	100 OZ GOLD AUG1	USD	1.0835	1,591.10	3.56	80.5%	-12.2%
ZGCKZQ.AX	1,830.0519	1,651.85	0.01	Short	100 OZ GOLD AUG1	USD	1.0835	1,591.10	2.21	86.9%	-3.8%
ZGCKZS.AX	1,779.3687	1,606.11	0.01	Short	100 OZ GOLD AUG1	USD	1.0835	1,591.10	1.74	89.4%	-0.9%
ZHGKZA.AX	317.3396	355.97	0.10	Long	HG COPPER SEP1	USD	1.0835	439.00	11.23	72.3%	18.9%
ZHGKZR.AX	535.5963	483.44	0.10	Short	HG COPPER SEP1	USD	1.0835	439.00	8.92	82.0%	-10.1%
ZHGKZQ.AX	511.0996	461.33	0.10	Short	HG COPPER SEP1	USD	1.0835	439.00	6.65	85.9%	-5.1%
ZNGKZA.AX	2.1530	2.41	1	Long	NAT GAS SEP11	USD	1.0835	4.355	2.03	49.4%	44.7%
ZNGKZB.AX	2.7939	3.13	1	Long	NAT GAS SEP11	USD	1.0835	4.355	1.44	64.2%	28.1%
ZNGKZP.AX	6.6016	5.81	1	Short	NAT GAS SEP11	USD	1.0835	4.355	2.07	66.0%	-33.4%
ZSIKZB.AX	20.6551	22.66	0.10	Long	SILVER 5000 SEP1	USD	1.0835	39.46	1.74	52.4%	42.6%
ZSIKZA.AX	23.9401	26.26	0.10	Long	SILVER 5000 SEP1	USD	1.0835	39.46	1.43	60.7%	33.4%
ZSIKZC.AX	28.4831	31.25	0.10	Long	SILVER 5000 SEP1	USD	1.0835	39.46	1.01	72.2%	20.8%
ZSIKZU.AX	61.3366	55.36	0.10	Short	SILVER 5000 SEP1	USD	1.0835	39.46	2.02	64.3%	-40.3%
ZSIKZV.AX	59.3529	53.57	0.10	Short	SILVER 5000 SEP1	USD	1.0835	39.46	1.84	66.5%	-35.8%
ZSIKZT.AX	57.3795	51.79	0.10	Short	SILVER 5000 SEP1	USD	1.0835	39.46	1.65	68.8%	-31.3%

All warrants issued by RBS Group (Australia) Pty Limited ABN 78 000 862 797 AFSL 247013 are denoted by 'Z' in the fifth letter of the ASX code. All warrants issued by The Royal Bank of Scotland plc ABN 30 101 464 528 AFSL 241114 are denoted by 'R' in the fifth letter of the ASX code.

Important Notes

The figures shown in the above table are only indicative and are based on the hypothetical Share Price as listed in the above table. Should the Share Price or other key assumptions (for example, interest rate assumptions) change, the figures above will change.

The Indicative prices do not constitute a solicitation, or an offer, to buy or sell any of these securities or to make a market in any of the securities

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