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Investor Products



SELF FUNDING INSTALMENTS

Funding Cost: AUD 7.15% p.a

Thursday, 24 March 2016

Warrant Code	Underlying	Underlying Name	CCY	FX Rate	Strike	Stop Loss	Underlying Price	Fair Value	Gearing	Move to Stop
AGLSRT	AGL	AGL ENERGY LIMITED	AUD	1.0000	7.0633	7.74	18.12	11.19	38.97%	57.00%
AGLSRU	AGL	AGL ENERGY LIMITED	AUD	1.0000	5.4385	5.96	18.12	12.81	30.01%	67.00%
AGLSZX	AGL	AGL ENERGY LIMITED	AUD	1.0000	7.0615	7.74	18.12	11.19	38.96%	57.00%
AIOSRX	AIO	Asciano Group	AUD	1.0000	2.3992	2.63	9.00	6.58	26.65%	71.00%
AIOSZX	AIO	Asciano Group	AUD	1.0000	2.9072	3.19	9.00	6.07	32.30%	65.00%
AMCSZX	AMC	AMCOR LIMITED	AUD	1.0000	0.9120	1.00	14.19	13.15	6.43%	93.00%
AMPSRT	AMP	AMP LIMITED	AUD	1.0000	1.8327	2.01	5.81	3.98	31.54%	65.00%
AMPSZW	AMP	AMP LIMITED	AUD	1.0000	3.0903	3.39	5.81	2.72	53.18%	42.00%
AMPSZX	AMP	AMP LIMITED	AUD	1.0000	1.8327	2.01	5.81	3.98	31.54%	65.00%
ANZSRT	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	13.1521	14.41	25.34	12.29	51.89%	43.00%
ANZSRV	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	8.9343	9.79	25.34	16.51	35.25%	61.00%
ANZSRW	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	5.3156	5.83	25.34	20.13	20.97%	77.00%
ANZSRX	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	4.1291	4.53	25.34	21.31	16.29%	82.00%
ANZSZV	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	8.9343	9.79	25.34	16.51	35.25%	61.00%
ANZSZW	ANZ	ANZ BANKING GROUP LIMITED	AUD	1.0000	5.3157	5.83	25.34	20.13	20.97%	77.00%
APASRX	APA	APA GROUP	AUD	1.0000	1.1907	1.31	8.43	7.24	14.12%	84.00%
ASXSRW	ASX	ASX LIMITED	AUD	1.0000	13.6617	14.97	41.27	27.38	33.10%	64.00%
ASXSZW	ASX	ASX LIMITED	AUD	1.0000	13.6617	14.97	41.27	27.38	33.10%	64.00%
ASXSZX	ASX	ASX LIMITED	AUD	1.0000	5.8688	6.43	41.27	35.17	14.22%	84.00%
AZJSZX	AZJ	AURIZON HOLDINGS LIMITED	AUD	1.0000	1.2093	1.33	3.96	2.75	30.53%	66.00%
BENSRX	BEN	BENDIGO BANK LIMITED	AUD	1.0000	3.9419	4.32	9.58	5.82	41.14%	55.00%
BHPSRT	BHP	BHP BILLITON LIMITED	AUD	1.0000	11.3587	11.90	17.60	6.55	64.53%	32.00%
BHPSZX	BHP	BHP BILLITON LIMITED	AUD	1.0000	11.3587	11.90	17.60	6.55	64.53%	32.00%
BOQSRU	BOQ	BANK OF QUEENSLAND	AUD	1.0000	3.1367	3.44	12.57	9.47	24.95%	73.00%
BXBSRV	BXB	BRAMBLES LIMITED	AUD	1.0000	2.6833	2.95	12.13	9.42	22.12%	76.00%
BXBSZX	BXB	BRAMBLES LIMITED	AUD	1.0000	1.4066	1.55	12.13	10.69	11.59%	87.00%
CABSRU	CAB	Cabcharge Australia LTD	AUD	1.0000	2.2974	2.52	3.30	1.08	69.60%	24.00%



Warrant Code	Underlying	Underlying Name	CCY	FX Rate	Strike	Stop Loss	Underlying Price	Fair Value	Gearing	Move to Stop
CBASRT	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	42.1812	46.20	76.70	34.75	54.98%	40.00%
CBASRU	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	22.3519	24.48	76.70	54.57	29.14%	68.00%
CBASRV	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	14.8543	16.27	76.70	62.06	19.36%	79.00%
CBASRX	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	11.2839	12.36	76.70	65.63	14.71%	84.00%
CBASZU	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	22.3519	24.48	76.70	54.57	29.14%	68.00%
CBASZV	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	14.8543	16.27	76.70	62.06	19.36%	79.00%
CBASZW	CBA	COMMONWEALTH BANK OF AUSTRALIA	AUD	1.0000	0.4953	0.55	76.70	76.41	0.65%	99.00%
CCLSRT	CCL	COCA-COLA AMATIL LIMITED	AUD	1.0000	6.7772	7.43	8.78	1.87	77.17%	15.00%
CCLSRW	CCL	COCA-COLA AMATIL LIMITED	AUD	1.0000	5.1571	5.65	8.78	3.48	58.73%	36.00%
CCLSRX	CCL	COCA-COLA AMATIL LIMITED	AUD	1.0000	4.4346	4.86	8.78	4.21	50.50%	45.00%
CCLSZW	CCL	COCA-COLA AMATIL LIMITED	AUD	1.0000	5.1571	5.65	8.78	3.48	58.73%	36.00%
CCLSZX	CCL	COCA-COLA AMATIL LIMITED	AUD	1.0000	2.6665	2.93	8.78	5.97	30.36%	67.00%
CIMSRW	CIM	CIMIC GROUP LIMITED	AUD	1.0000	9.1174	10.02	34.58	26.53	26.36%	71.00%
CIMSRX	CIM	CIMIC GROUP LIMITED	AUD	1.0000	7.5492	8.29	34.58	28.09	21.83%	76.00%
CIMSZW	CIM	CIMIC GROUP LIMITED	AUD	1.0000	9.1174	10.01	34.58	26.53	26.36%	71.00%
CIMSZX	CIM	CIMIC GROUP LIMITED	AUD	1.0000	3.7447	4.11	34.58	31.90	10.83%	88.00%
COHSRT	COH	COCHLEAR LTD	AUD	1.0000	23.5109	25.80	99.84	76.30	23.54%	74.00%
COHSRW	COH	COCHLEAR LTD	AUD	1.0000	33.4473	36.70	99.84	66.37	33.49%	63.00%
COHSRX	COH	COCHLEAR LTD	AUD	1.0000	31.9883	35.10	99.84	67.82	32.03%	65.00%
COHSZW	COH	COCHLEAR LTD	AUD	1.0000	33.4473	36.70	99.84	66.37	33.49%	63.00%
CPUSRV	CPU	COMPUTERSHARE LTD	AUD	1.0000	3.7360	4.10	9.84	6.17	37.96%	58.00%
CPUSRW	CPU	COMPUTERSHARE LTD	AUD	1.0000	5.7601	6.31	9.84	4.14	58.53%	36.00%
CPUSRX	CPU	COMPUTERSHARE LTD	AUD	1.0000	3.0340	3.33	9.84	6.87	30.83%	66.00%
CPUSZV	CPU	COMPUTERSHARE LTD	AUD	1.0000	3.7359	4.10	9.84	6.17	37.96%	58.00%
CPUSZW	CPU	COMPUTERSHARE LTD	AUD	1.0000	5.7601	6.31	9.84	4.14	58.53%	36.00%
CSLSRT	CSL	CSL LIMITED	AUD	1.0000	21.2365	23.36	100.63	79.63	21.22%	76.00%
CSLSZX	CSL	CSL LIMITED	AUD	1.0000	21.2365	23.36	100.63	79.63	21.22%	76.00%
CWNSRT	CWN	CROWN RESORTS LTD	AUD	1.0000	3.2790	3.61	11.91	8.71	27.53%	70.00%
CWNSRX	CWN	CROWN RESORTS LTD	AUD	1.0000	2.9542	3.25	11.91	9.04	24.80%	73.00%
CWNSZX	CWN	CROWN RESORTS LTD	AUD	1.0000	3.2791	3.61	11.91	8.71	27.53%	70.00%
DOWSRX	DOW	DOWNER EDI LIMITED	AUD	1.0000	1.4633	1.61	3.74	2.41	39.12%	57.00%
HVNSRX	HVN	Harvey Norman Holdings Ltd	AUD	1.0000	0.4123	0.46	4.69	4.28	8.79%	90.00%
HVNSZW	HVN	Harvey Norman Holdings Ltd	AUD	1.0000	1.1185	1.23	4.69	3.57	23.84%	74.00%
IAGSZX	IAG	INSURANCE AUSTRALIA GROUP	AUD	1.0000	1.1112	1.22	5.53	4.42	20.09%	78.00%
IHDSRT	IHD	iShares S&P/ASX High Dividend	AUD	1.0000	5.4902	6.02	13.03	7.56	42.13%	54.00%
IHDSRX	IHD	iShares S&P/ASX High Dividend	AUD	1.0000	3.2461	3.56	13.03	9.81	24.91%	73.00%
IHDSRY	IHD	iShares S&P/ASX High Dividend	AUD	1.0000	4.1181	4.51	13.03	8.93	31.60%	65.00%
IHDSZX	IHD	iShares S&P/ASX High Dividend	AUD	1.0000	5.5191	6.05	13.03	7.53	42.35%	54.00%
ILCSRX	ILC	ISHARES S&P/ASX 20 INDEX FUND	AUD	1.0000	10.4908	11.49	21.90	11.55	47.89%	48.00%

Warrant Code	Underlying	Underlying Name	CCY	FX Rate	Strike	Stop Loss	Underlying Price	Fair Value	Gearing	Move to Stop
ILCSRY	ILC	ISHARES S&P/ASX 20 INDEX FUND	AUD	1.0000	7.5767	8.30	21.90	14.47	34.59%	62.00%
IOZSRX	IOZ	ISHARES MSCI AUSTRALIA 200	AUD	1.0000	9.7845	10.72	21.73	12.11	45.02%	51.00%
IPLSRX	IPL	INCITEC PIVOT	AUD	1.0000	1.7472	1.92	3.29	1.38	53.10%	42.00%
LLCSRU	LLC	Lend Lease Corp Limited	AUD	1.0000	3.9662	4.35	14.18	10.21	27.97%	69.00%
LLCSRV	LLC	Lend Lease Corp Limited	AUD	1.0000	5.8474	6.41	14.18	8.32	41.23%	55.00%
LLCSRX	LLC	Lend Lease Corp Limited	AUD	1.0000	2.4516	2.69	14.18	11.72	17.29%	81.00%
LLCSZU	LLC	Lend Lease Corp Limited	AUD	1.0000	3.9662	4.35	14.18	10.21	27.97%	69.00%
LLCSZW	LLC	Lend Lease Corp Limited	AUD	1.0000	1.9786	2.17	14.18	12.19	13.95%	85.00%
MGRSZX	MGR	MIRVAC GROUP	AUD	1.0000	0.3324	0.40	1.90	1.54	17.54%	79.00%
MQGSRW	MQG	MACQUARIE GROUP LTD	AUD	1.0000	4.7290	5.18	67.46	62.65	7.01%	92.00%
MQGSZW	MQG	MACQUARIE GROUP LTD	AUD	1.0000	4.7290	5.18	67.46	62.65	7.01%	92.00%
MYRSRW	MYR	MYER HOLDINGS LTD	AUD	1.0000	0.7110	0.79	1.23	0.51	59.41%	34.00%
NABSRW	NAB	National Australia Bank Ltd	AUD	1.0000	6.7328	7.38	27.22	21.04	24.73%	73.00%
NABSRX	NAB	National Australia Bank Ltd	AUD	1.0000	3.3048	3.62	27.22	24.47	12.14%	87.00%
NABSZW	NAB	National Australia Bank Ltd	AUD	1.0000	6.7328	7.38	27.22	21.04	24.73%	73.00%
NABSZX	NAB	National Australia Bank Ltd	AUD	1.0000	0.1688	0.19	27.22	27.60	0.62%	99.00%
ORISRX	ORI	ORICA LTD	AUD	1.0000	10.6825	11.70	15.80	5.15	67.60%	26.00%
ORISZX	ORI	ORICA LTD	AUD	1.0000	10.5307	11.54	15.80	5.30	66.64%	27.00%
OSHSRX	OSH	OIL SEARCH LTD	AUD	1.0000	4.5801	5.03	6.74	2.22	67.94%	25.00%
OSHSZX	OSH	OIL SEARCH LTD	AUD	1.0000	3.9479	4.33	6.74	2.85	58.56%	36.00%
PPTSRX	PPT	Perpetual Trustees Australia Ltd	AUD	1.0000	23.5418	25.78	43.00	19.52	54.74%	40.00%
PRYSZU	PRY	PRIMARY HEALTH CARE	AUD	1.0000	1.5272	1.68	3.71	2.21	41.16%	55.00%
QANSRU	QAN	QANTAS AIRWAYS LTD	AUD	1.0000	0.6036	0.67	4.07	3.47	14.83%	84.00%
QBESRX	QBE	QBE INSURANCE GROUP LTD	AUD	1.0000	5.4129	5.94	10.72	5.47	50.48%	45.00%
RHCSRX	RHC	RAMSAY HEALTH CARE LIMITED	AUD	1.0000	9.0305	9.91	61.78	52.01	14.61%	84.00%
RIOSRW	RIO	Rio Tinto Ltd	AUD	1.0000	30.1851	31.56	43.86	13.69	68.81%	28.00%
RIOSZW	RIO	Rio Tinto Ltd	AUD	1.0000	30.1758	31.55	43.86	13.70	68.79%	28.00%
RMDSRT	RMD	RESMED INC - CDI:10	AUD	1.0000	2.0376	2.24	7.35	5.32	27.72%	70.00%
SFYSRT	SFY	SPDR S and P / ASX 50	AUD	1.0000	14.1379	15.49	49.52	35.58	28.54%	69.00%
SFYSRW	SFY	SPDR S and P / ASX 50	AUD	1.0000	21.3365	23.37	49.52	28.38	43.08%	53.00%
SFYSRX	SFY	SPDR S and P / ASX 50	AUD	1.0000	13.7237	15.03	49.52	35.99	27.71%	70.00%
SFYSZW	SFY	SPDR S and P / ASX 50	AUD	1.0000	21.3365	23.37	49.52	28.38	43.08%	53.00%
SFYSZX	SFY	SPDR S and P / ASX 50	AUD	1.0000	14.1379	15.49	49.52	35.58	28.54%	69.00%
SGRSZX	SGR	The Star Entertainment Group Ltd	AUD	1.0000	1.2303	1.35	5.59	4.41	22.00%	76.00%
SHLSRT	SHL	SONIC HEALTHCARE	AUD	1.0000	4.6423	5.09	18.16	13.45	25.56%	72.00%
SHLSRW	SHL	SONIC HEALTHCARE	AUD	1.0000	7.4363	8.15	18.16	10.66	40.94%	55.00%
SHLSRX	SHL	SONIC HEALTHCARE	AUD	1.0000	6.0654	6.65	18.16	12.03	33.39%	63.00%
SHLSZW	SHL	SONIC HEALTHCARE	AUD	1.0000	7.4363	8.15	18.16	10.66	40.94%	55.00%
SHLSZX	SHL	SONIC HEALTHCARE	AUD	1.0000	4.6423	5.09	18.16	13.45	25.56%	72.00%

Warrant Code	Underlying	Underlying Name	CCY	FX Rate	Strike	Stop Loss	Underlying Price	Fair Value	Gearing	Move to Stop
SKISZX	SKI	Spark Infrastructure Group	AUD	1.0000	0.1459	0.18	2.05	1.92	7.11%	91.00%
SLFSRW	SLF	SPDR / ASX 200 Listed Property	AUD	1.0000	3.7424	4.10	12.46	8.71	30.03%	67.00%
SLFSRY	SLF	SPDR / ASX 200 Listed Property	AUD	1.0000	2.4219	2.66	12.46	10.03	19.43%	79.00%
SLFSZW	SLF	SPDR / ASX 200 Listed Property	AUD	1.0000	3.7303	4.09	12.46	8.72	29.93%	67.00%
SLFSZX	SLF	SPDR / ASX 200 Listed Property	AUD	1.0000	2.0436	2.24	12.46	10.41	16.40%	82.00%
STWSRT	STW	SPDR S and P / ASX 200	AUD	1.0000	13.5700	14.86	48.66	35.27	27.88%	69.00%
STWSRU	STW	SPDR S and P / ASX 200	AUD	1.0000	19.4309	21.28	48.66	29.41	39.92%	56.00%
STWSRW	STW	SPDR S and P / ASX 200	AUD	1.0000	26.5169	29.04	48.66	22.32	54.48%	40.00%
STWSRX	STW	SPDR S and P / ASX 200	AUD	1.0000	14.7376	16.14	48.66	34.10	30.28%	67.00%
STWSRY	STW	SPDR S and P / ASX 200	AUD	1.0000	17.8621	19.57	48.66	30.97	36.70%	60.00%
STWSZU	STW	SPDR S and P / ASX 200	AUD	1.0000	19.4310	21.28	48.66	29.41	39.92%	56.00%
STWSZW	STW	SPDR S and P / ASX 200	AUD	1.0000	26.5170	29.04	48.66	22.32	54.48%	40.00%
STWSZX	STW	SPDR S and P / ASX 200	AUD	1.0000	13.5700	14.86	48.66	35.27	27.88%	69.00%
SUNSRW	SUN	Suncorp Group Ltd	AUD	1.0000	1.6892	1.85	11.87	10.18	14.23%	84.00%
SUNSZW	SUN	Suncorp Group Ltd	AUD	1.0000	1.6892	1.85	11.87	10.18	14.23%	84.00%
SYDSRT	SYD	Sydney Airport	AUD	1.0000	0.2122	0.24	6.58	6.35	3.22%	96.00%
SYDSRW	SYD	Sydney Airport	AUD	1.0000	0.6003	0.66	6.58	5.96	9.12%	90.00%
SYISRT	SYI	SPDR MSCI Australia Select High Dividend	AUD	1.0000	9.8128	10.75	26.27	16.58	37.35%	59.00%
SYISRX	SYI	SPDR MSCI Australia Select High Dividend	AUD	1.0000	5.9412	6.51	26.27	20.45	22.61%	75.00%
TAHSRW	TAH	TABCORP HOLDINGS LIMITED	AUD	1.0000	0.8831	0.97	4.00	3.11	22.07%	76.00%
TAHSRX	TAH	TABCORP HOLDINGS LIMITED	AUD	1.0000	0.5088	0.56	4.00	3.48	12.72%	86.00%
TAHSZX	TAH	TABCORP HOLDINGS LIMITED	AUD	1.0000	0.0850	0.10	4.00	3.91	2.12%	98.00%
TCLSRW	TCL	TRANSURBAN GROUP	AUD	1.0000	2.2465	2.47	11.16	8.86	20.13%	78.00%
TCLSZW	TCL	TRANSURBAN GROUP	AUD	1.0000	2.2465	2.47	11.16	8.86	20.13%	78.00%
TLSSRT	TLS	Telstra Corp	AUD	1.0000	0.6884	0.76	5.24	4.57	13.14%	85.00%
TLSSRX	TLS	Telstra Corp	AUD	1.0000	0.2368	0.26	5.24	5.02	4.52%	95.00%
TLSSZW	TLS	Telstra Corp	AUD	1.0000	0.2902	0.32	5.24	4.97	5.54%	94.00%
TLSSZX	TLS	Telstra Corp	AUD	1.0000	0.6886	0.76	5.24	4.57	13.14%	85.00%
TTSSZX	TTS	Tattersalls Ltd	AUD	1.0000	0.7751	0.85	3.60	2.87	21.53%	76.00%
WBCSRU	WBC	Westpac Banking Corporation	AUD	1.0000	6.4275	7.04	32.33	26.01	19.88%	78.00%
WBCSRV	WBC	Westpac Banking Corporation	AUD	1.0000	9.7599	10.69	32.33	22.67	30.18%	67.00%
WBCSRX	WBC	Westpac Banking Corporation	AUD	1.0000	3.4709	3.81	32.33	28.96	10.73%	88.00%
WBCSZU	WBC	Westpac Banking Corporation	AUD	1.0000	6.4275	7.04	32.33	26.01	19.88%	78.00%
WBCSZV	WBC	Westpac Banking Corporation	AUD	1.0000	9.7599	10.69	32.33	22.67	30.18%	67.00%
WBCSZW	WBC	Westpac Banking Corporation	AUD	1.0000	3.1530	3.46	32.33	29.28	9.75%	89.00%
WESSRT	WES	Wesfarmers Limited	AUD	1.0000	17.5217	19.19	42.05	24.26	41.66%	54.00%
WESSRV	WES	Wesfarmers Limited	AUD	1.0000	14.5164	15.90	42.05	27.26	34.51%	62.00%
WESSRW	WES	Wesfarmers Limited	AUD	1.0000	6.8608	7.52	42.05	34.91	16.31%	82.00%
WESSRX	WES	Wesfarmers Limited	AUD	1.0000	6.4155	7.03	42.05	35.36	15.25%	83.00%

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Important Notes

*Please note that the day count convention used to calculate Funding Cost for USD and JPY underlyers is Actual/360.

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.

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