

CAPIX Treasury Demonstration Ltd

FX Transaction Audit Report from 29/10/2002 to 30/10/2002

Time = All Action = All User = All Institution = All Unit = All Description = All Agree = All Value = All Type = All Curr = All Base = All FXType = All

Broken by:

Summary:

Report Prepared: Wednesday, 30 October 2002 20:07:31

Docket	Date	Action	Institution	C/Party	Description	Agree	Value	Type	Curr	Amount	Frwd	Base	Equiv	Close	Base	Equiv (Close)	AUD Gain/(Loss)	Type
FXX-00001	30/10/2002	Confirm	ANZ	EXDV	Capital	21/10/2002 23/10/2002		Buy	EUR	3,000,000.00	0.6150	AUD	(1,845,000.00)	0.6100	AUD	4,918,032.79	0.00	FXX
FXX-00001	30/10/2002	Settle	ANZ	EXDV	Capital	21/10/2002 23/10/2002		Buy	EUR	3,000,000.00	0.6150	AUD	(1,845,000.00)	1.5625	AUD	1,920,000.00	75,000.00	FXX
FXX-00001	30/10/2002	New	ANZ	EXDV	Capital	21/10/2002 23/10/2002		Buy	EUR	3,000,000.00	0.6150	AUD	(1,845,000.00)	0.6100	AUD	4,918,032.79	0.00	FXX
FXX-00002	30/10/2002	New	WBC	EXDV	Forward Cover	30/10/2002 1/11/2002		Sell	USD	(5,000,000.00)	0.550000	AUD	9,090,909.09	0.550000	AUD	(9,090,909.09)	0.00	FXX
FXX-00002	30/10/2002	Confirm	WBC	EXDV	Forward Cover	30/10/2002 1/11/2002		Sell	USD	(5,000,000.00)	0.550000	AUD	9,090,909.09	0.550000	AUD	(9,090,909.09)	0.00	FXX
FXX-00003	30/10/2002	New	BNP	TRSY	Hedge-C	3/10/2002 7/11/2002		Buy	USD	3,000,000.00	0.539750	AUD	(5,558,128.76)	0.538000	AUD	5,576,208.18	0.00	FXX
FXX-00003	30/10/2002	Confirm	BNP	TRSY	Hedge-C	3/10/2002 7/11/2002		Buy	USD	3,000,000.00	0.539750	AUD	(5,558,128.76)	0.538000	AUD	5,576,208.18	0.00	FXX
FXX-00004	30/10/2002	Confirm	ANZ	TRSY	Capital	30/10/2002 1/11/2002		Buy	NZD	4,000,000.00	1.1236	AUD	(4,494,382.02)	1.1236	AUD	3,560,000.00	0.00	FXX
FXX-00004	30/10/2002	New	ANZ	TRSY	Capital	30/10/2002 1/11/2002		Buy	NZD	4,000,000.00	1.1236	AUD	(4,494,382.02)	1.1236	AUD	3,560,000.00	0.00	FXX
FXX-00005	30/10/2002	Confirm	WBC	TRSY	Capital	30/10/2002 4/11/2002		Buy	NZD	2,000,000.00	1.1234	AUD	(2,246,759.33)	1.1236	AUD	1,780,000.00	0.00	FXX
FXX-00005	30/10/2002	New	WBC	TRSY	Capital	30/10/2002 4/11/2002		Buy	NZD	2,000,000.00	1.1234	AUD	(2,246,759.33)	1.1236	AUD	1,780,000.00	0.00	FXX
FXX-00006	30/10/2002	New	WBC	EXDV	Forward Cover	30/09/2002 2/05/2003		Sell	USD	(5,800,000.00)	0.549000	AUD	10,564,663.02	0.548900	AUD	(10,566,587.72)	0.00	FXX
FXX-00006	30/10/2002	Confirm	WBC	EXDV	Forward Cover	30/09/2002 2/05/2003		Sell	USD	(5,800,000.00)	0.549000	AUD	10,564,663.02	0.548900	AUD	(10,566,587.72)	0.00	FXX
FXX-00007	30/10/2002	New	CBA	IMDV	Capital	30/08/2002 2/09/2002		Buy	USD	5,000,000.00	0.546000	AUD	(9,157,509.16)	0.542000	AUD	9,225,092.25	0.00	FXX
FXX-00007	30/10/2002	Confirm	CBA	IMDV	Capital	30/08/2002 2/09/2002		Buy	USD	5,000,000.00	0.546000	AUD	(9,157,509.16)	0.542000	AUD	9,225,092.25	0.00	FXX
FXX-00008	30/10/2002	New	CBA	IMDV	Forward Cover	30/10/2002 2/12/2002		Buy	NZD	5,000,000.00	0.9100	AUD	(4,550,000.00)	0.9100	AUD	5,494,505.49	0.00	FXX
FXX-00008	30/10/2002	Confirm	CBA	IMDV	Forward Cover	30/10/2002 2/12/2002		Buy	NZD	5,000,000.00	0.9100	AUD	(4,550,000.00)	0.9100	AUD	5,494,505.49	0.00	FXX
FXX-00009	30/10/2002	Confirm	WBC	EXDV	Hedge-C	3/10/2002 9/12/2002		Sell	NZD	(5,600,000.00)	0.8950	AUD	5,012,000.00	0.8950	AUD	(6,256,983.24)	0.00	FXX
FXX-00009	30/10/2002	New	WBC	EXDV	Hedge-C	3/10/2002 9/12/2002		Sell	NZD	(5,600,000.00)	0.8950	AUD	5,012,000.00	0.8950	AUD	(6,256,983.24)	0.00	FXX
Total:										14,200,000.00			(8,213,414.32)			11,198,717.32	75,000.00	
Total:																11,198,717.32	75,000.00	