

FX Risk Valuation as at 30/10/2002

Broken by:

Summary:

Currency: All Base: All FXType: All

IncrementSize: 1 Increment Type: By Percentage

Report Prepared: Wednesday, 30 October 2002 20:06:31

Curr	Base	Docket	Agree	Value	Amount (curr)	Equiv (base)	Spot -3%	Spot -2%	Spot -1%	GL (Base)	Spot +1%	Spot +2%	Spot +3%	FXType	Market
NZD	AUD	FXX-00004	30/10/2002	1/11/2002	4,000,000.00	(4,494,382.02)	108,111.34	71,338.78	35,309.09	(998,782.02)	(34,609.90)	(68,541.18)	(101,813.59)	FXX	1.144296
		FXX-00005	30/10/2002	4/11/2002	2,000,000.00	(2,246,759.33)	54,068.04	35,677.55	17,658.59	(498,559.33)	(17,308.91)	(34,278.43)	(50,918.45)	FXX	1.144034
		FXX-00008	30/10/2002	2/12/2002	5,000,000.00	(4,550,000.00)	135,386.60	89,336.73	44,217.17	(172,500.00)	(43,341.58)	(85,833.33)	(127,500.00)	FXX	1.142204
		FXX-00009	3/10/2002	9/12/2002	(5,600,000.00)	5,012,000.00	(151,684.95)	(100,091.43)	(49,540.20)	107,520.00	48,559.21	96,166.27	142,848.93	FXX	1.141813
					5,400,000.00	(6,279,141.35)	145,881.03	96,261.63	47,644.65	(1,562,321.35)	(46,701.19)	(92,486.67)	(137,383.11)		
USD	AUD	FXX-00002	30/10/2002	1/11/2002	(5,000,000.00)	9,090,909.09	(276,942.04)	(182,744.07)	(90,449.08)	136,449.68	88,658.01	175,577.64	260,809.50	FXX	0.558381
		FXX-00003	3/10/2002	7/11/2002	3,000,000.00	(5,558,128.76)	166,060.54	109,577.36	54,235.26	(188,837.89)	(53,161.30)	(105,280.21)	(156,387.11)	FXX	0.558733
		FXX-00006	30/9/2002	2/5/2003	(5,800,000.00)	10,564,663.02	(317,396.59)	(209,438.57)	(103,661.51)	302,173.31	101,608.81	201,225.29	298,907.47	FXX	0.565165
		FXX-00007	30/8/2002	2/9/2002	5,000,000.00	(9,157,509.16)	276,991.65	182,776.80	90,465.29	(201,445.81)	(88,673.89)	(175,609.09)	(260,856.21)	FXX	0.558281
					(2,800,000.00)	4,939,934.19	(151,286.44)	(99,828.47)	(49,410.05)	48,339.29	48,431.63	95,913.63	142,473.64		