

Interest Rate Swap Revaluation Report

Description - All; Institution - All; Unit - All.

Broken by:

Summary:

Report Prepared: Thursday, 31 October 2002

Docket	Description	Institution	Status	Pinciple					Net PV			
				Start	Finish	Fixed Rate	Amount	Market Rate	Amount	discount factor	AUD	
SWAP-000012	5 years debt cove	ANZ Banking Group Li	Pay Floating/Receive Fixed			10,000,000.00		AUD/AUD		55,557.49	55,557.49	
				21-Oct-2002	21-Jan-2003	5.1200	(128,000.00)	0.0498	(125,638.17)	0.98889	(2,335.58)	(2,335.58)
				21-Jan-2003	21-Apr-2003	5.1200	(128,000.00)	0.0509	(125,474.52)	0.97663	(2,466.47)	(2,466.47)
				21-Apr-2003	21-Jul-2003	5.1200	(128,000.00)	0.0519	(129,388.54)	0.96416	1,338.77	1,338.77
				21-Jul-2003	21-Oct-2003	5.1200	(128,000.00)	0.0544	(137,242.61)	0.95110	8,790.69	8,790.69
				21-Oct-2003	21-Jan-2004	5.1200	(128,000.00)	0.0535	(134,727.17)	0.93846	6,313.19	6,313.19
				21-Jan-2004	21-Apr-2004	5.1200	(128,000.00)	0.0537	(133,775.04)	0.92607	5,348.11	5,348.11
				21-Apr-2004	21-Jul-2004	5.1200	(128,000.00)	0.0541	(135,003.75)	0.91374	6,399.58	6,399.58
				21-Jul-2004	21-Oct-2004	5.1200	(128,000.00)	0.0546	(137,710.05)	0.90132	8,751.90	8,751.90
				21-Oct-2004	21-Jan-2005	5.1200	(128,000.00)	0.0537	(135,237.66)	0.88930	6,436.44	6,436.44
				21-Jan-2005	21-Apr-2005	5.1200	(128,000.00)	0.0538	(132,670.38)	0.87765	4,098.98	4,098.98
				21-Apr-2005	21-Jul-2005	5.1200	(128,000.00)	0.0540	(134,548.58)	0.86600	5,671.08	5,671.08
				21-Jul-2005	21-Oct-2005	5.1200	(128,000.00)	0.0541	(136,440.14)	0.85435	7,210.79	7,210.79
SWAP-000013	5 years debt cove	Westpac Banking Corp	Pay Fixed/Receive Floating			20,000,000.00		AUD/AUD		92,034.45	92,034.45	

Docket	Description	Institution	Status	Pinciple					Net PV		
				Fixed Rate	Amount	Market Rate	Amount	discount factor		AUD	
			Start	Finish							
			31-Jul-2002	31-Jan-2003	5.2000	(520,000.00)	0.0494	(498,061.06)	0.98754	(21,665.53)	(21,665.53)
			31-Jan-2003	31-Jul-2003	5.2000	(520,000.00)	0.0519	(514,459.92)	0.96277	(5,333.84)	(5,333.84)
			31-Jul-2003	2-Feb-2004	5.2000	(520,000.00)	0.0544	(553,956.77)	0.93682	31,811.53	31,811.53
			2-Feb-2004	2-Aug-2004	5.2000	(520,000.00)	0.0543	(541,826.42)	0.91211	19,908.18	19,908.18
			2-Aug-2004	2-Feb-2005	5.2000	(520,000.00)	0.0545	(549,161.71)	0.88774	25,887.97	25,887.97
			2-Feb-2005	2-Aug-2005	5.2000	(520,000.00)	0.0543	(538,218.75)	0.86447	15,749.65	15,749.65
			2-Aug-2005	2-Feb-2006	5.2000	(520,000.00)	0.0546	(550,519.41)	0.84132	25,676.49	25,676.49
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Subtotals:										1,310,931.04	
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Report Totals:										1,310,931.04	