

Interest Rate Swap Accrual Report

From 1/07/2002 To 31/12/2002. Description - All; Institution - All; Unit - All.

Summary:

Report Prepared: Thursday, 31 October 2002

Contract	Description	Face Value	Institution	Unit	Type
Roll	From	To	Rate	Accrued In Period	Accrued To Date
SWAP-000012	5 years debt cover	10,000,000.00	ANZ Banking Group Limit	Export Division	Discounted
Leg 1	21-Oct-2002	21-Jan-2003	5.1200	(100,997.26)	100,997.26
Leg 2	21-Oct-2002	21-Jan-2003	5.1400	101,391.78	(101,391.78)
				394.52	(394.52)
SWAP-000013	5 years debt cover	20,000,000.00	Westpac Banking Corpora	Group Treasury	Discounted
Leg 1	1-Aug-2002	1-Nov-2002	5.1600	(260,120.55)	260,120.55
Leg 2	31-Jul-2002	31-Jan-2003	5.2000	438,794.52	(438,794.52)
Leg 1	1-Nov-2002	3-Feb-2003	5.1800	(173,139.73)	173,139.73
				5,534.25	(5,534.25)
Total Interest Accrued:				5,928.77	(5,928.77)