

Interest Rate Swaps Cashflows By Month (Ford)

From 30/10/2002 To 31/10/2002. Description - All; Institution - All; Unit - All; Paid - All; Currency - All.

Broken by:

Report Prepared: Thursday, 31 October 2002 0:47

Date Contract	Institution	Unit	Notional Amount	We Pay	Pay Rate	We Rec	Rec. Rate	ROLL		Leg 1 We Pay	Leg 2 We Rec	Net Amount
								Start Date	End Date			
01-May-02 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float	5.15000	Fixed	5.20000	31/01/2002	1/05/2002	253,972.60	(515,726.03)	(261,753.43)
											May 2002 Cashflow:	(261,753.43)
01-Aug-02 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float	5.14000	Fixed	5.20000	1/05/2002	1/08/2002	259,112.33	(524,273.97)	(265,161.64)
											Aug 2002 Cashflow:	(265,161.64)
01-Nov-02 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float	5.16000	Fixed	5.20000	1/08/2002	1/11/2002	260,120.55	(515,726.03)	(255,605.48)
											Nov 2002 Cashflow:	(255,605.48)
21-Jan-03 SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	5.14000	21/10/2002	21/01/2003	129,052.05	(129,556.16)	(504.11)
											Jan 2003 Cashflow:	(504.11)
03-Feb-03 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float	5.18000	Fixed	5.20000	1/11/2002	3/02/2003	266,805.48	(529,972.60)	(263,167.12)
											Feb 2003 Cashflow:	(263,167.12)
21-Apr-03 SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float		21/01/2003	21/04/2003	126,246.58	0.00	126,246.58
											Apr 2003 Cashflow:	126,246.58
05-May-03 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float	5.25000	Fixed	5.20000	3/02/2003	5/05/2003	261,780.82	(518,575.34)	(256,794.52)
											May 2003 Cashflow:	(256,794.52)
21-Jul-03 SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float		21/04/2003	21/07/2003	127,649.32	0.00	127,649.32
											Jul 2003 Cashflow:	127,649.32
05-Aug-03 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float		Fixed	5.20000	5/05/2003	5/08/2003	0.00	(524,273.97)	(524,273.97)
											Aug 2003 Cashflow:	(524,273.97)
21-Oct-03 SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float		21/07/2003	21/10/2003	129,052.05	0.00	129,052.05
											Oct 2003 Cashflow:	129,052.05
05-Nov-03 SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float		Fixed	5.20000	5/08/2003	5/11/2003	0.00	(515,726.03)	(515,726.03)

Date Contract	Institution	Unit	Notional Amount	We Pay	Pay Rate	We Rec	Rec. Rate	ROLL		Leg 1 We Pay	Leg 2 We Rec	Net Amount	
								Start Date	End Date				
											Nov 2003 Cashflow:	(515,726.03)	
21-Jan-04	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/10/2003	21/01/2004	129,052.05	0.00	129,052.05	
											Jan 2004 Cashflow:	129,052.05	
05-Feb-04	SWAP-000013	Westpac Banking Corporatio	Group Treasury	20,000,000.00	Float		Fixed	5.20000	5/11/2003	5/02/2004	0.00	(524,273.97)	(524,273.97)
											Feb 2004 Cashflow:	(524,273.97)	
21-Apr-04	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/01/2004	21/04/2004	127,649.32	0.00	127,649.32	
											Apr 2004 Cashflow:	127,649.32	
21-Jul-04	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/04/2004	21/07/2004	127,649.32	0.00	127,649.32	
											Jul 2004 Cashflow:	127,649.32	
21-Oct-04	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/07/2004	21/10/2004	129,052.05	0.00	129,052.05	
											Oct 2004 Cashflow:	129,052.05	
21-Jan-05	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/10/2004	21/01/2005	129,052.05	0.00	129,052.05	
											Jan 2005 Cashflow:	129,052.05	
21-Apr-05	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/01/2005	21/04/2005	126,246.58	0.00	126,246.58	
											Apr 2005 Cashflow:	126,246.58	
21-Jul-05	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/04/2005	21/07/2005	127,649.32	0.00	127,649.32	
											Jul 2005 Cashflow:	127,649.32	
21-Oct-05	SWAP-000012	ANZ Banking Group Limited	Export Division	(10,000,000.00)	Fixed	5.12000	Float	21/07/2005	21/10/2005	129,052.05	0.00	129,052.05	
											Oct 2005 Cashflow:	129,052.05	
											Report Total:	(1,458,909.58)	