

Interest Rate Swap Transaction Report As At 31/10/2002

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

Broken by: [Paid] [Received]

Summary:

Report Prepared: Thursday, 31 October 2002 0:40:54

<u>Swap Ref</u>	<u>Institution</u>	<u>We</u> <u>Pay</u>	<u>Pay</u> <u>Rate</u>	<u>We</u> <u>Receive</u>	<u>Receive</u> <u>Rate</u>	<u>Start</u>	<u>End</u>	<u>Ccy</u>	<u>Notional Amount</u>
SWAP-000012	ANZ Banking Group Limited	Fixed	5.12000	Float	5.14000	21/10/2002	21/10/2005	AUD	10,000,000.00
	Weighted Average Rate:		5.12000		5.14000		Sub Total:		10,000,000.00
SWAP-000013	Westpac Banking Corporation L	Float	No Roll(s)	Fixed	5.20000	31/01/2002	2/02/2006	AUD	20,000,000.00
	Weighted Average Rate:				5.20000		Sub Total:		20,000,000.00
	Weighted Average Rate:		1.70667		5.18000		Report Total:		30,000,000.00