

FXX Monthly Cashflows Report

30-Oct-2002

Period	Fwd Date	Curr/Base	Contract	Institution	Unit	Fwd Rate	Amount	Treasury Equiv
Nov 2002	7/11/2002	EUR/USD	FXT-00002		NZBR	1.098901099	4,000,000.00	(2,032,142.84)
						Internal	4,000,000.00	(2,032,142.84)

EUR **4,000,000.00** **(2,032,142.84)**

Nov 2002	1/11/2002	NZD/AUD	FXT-00003		MLOF	1.075268817	(4,000,000.00)	3,720,000.00
						Internal	(4,000,000.00)	3,720,000.00

Nov 2002	1/11/2002	NZD/AUD	FXX-00004	ANZ Banking Group Limit	TRSY	0.89	4,000,000.00	(4,494,382.02)
	4/11/2002		FXX-00005	Westpac Banking Corpora	TRSY	0.890171	2,000,000.00	(2,246,759.33)
						External	6,000,000.00	(6,741,141.35)

NZD **2,000,000.00** **(3,021,141.35)**

Nov 2002	1/11/2002	USD/AUD	FXX-00002	Westpac Banking Corpora	EXDV	0.55	(5,000,000.00)	9,090,909.09
	7/11/2002		FXX-00003	Banque Nationale de Pari	TRSY	0.53975	3,000,000.00	(5,558,128.76)
						External	(2,000,000.00)	3,532,780.33

USD **(2,000,000.00)** **3,532,780.33**

Nov 2002 Cashflow: **(1,520,503.86)**

Dec 2002	2/12/2002	NZD/AUD	FXX-00008	Commonwealth Bank of A	IMDV	1.098901099	5,000,000.00	(4,550,000.00)
	9/12/2002		FXX-00009	Westpac Banking Corpora	EXDV	1.117318436	(5,600,000.00)	5,012,000.00
						External	(600,000.00)	462,000.00

NZD **(600,000.00)** **462,000.00**

Dec 2002	2/12/2002	USD/AUD	FXT-00001		NZBR	0.546	1,200,000.00	(2,197,802.20)
						Internal	1,200,000.00	(2,197,802.20)

USD **1,200,000.00** **(2,197,802.20)**

Dec 2002 Cashflow: **(1,735,802.20)**

Report Total: **(3,256,306.06)**