

Fixed Interest Position Report As At 25/11/2002

Institution - All; Unit - All; Security - All; Type - All; Buy/Sell - All.

Broken by: [Type]

Summary:

Report Prepared: Monday, 25 November 2002 11:49:40

Docket	Institution	Unit	Security	Type	Status	Amount	Yield	Coupon	CFreq	Maturity	Price	Acc.Interest	Capital Price	Settle Amour
FI-000007	BAFG	BAFG	6 Month Debentu	Quarterly	Sell	(136,000.00)	5.2500	5.2500	4	19/12/2002	2.625	0.00	3,570.00	3,57
FI-000008	BAFG	BAFG	6 Month Debentu	Quarterly	Sell	(43,000.00)	5.2500	5.2500	4	26/12/2002	2.625	0.00	1,128.75	1,12
FI-000009	BAFG	BAFG	6 Month Debentu	Quarterly	Sell	(25,000.00)	5.5000	5.5000	4	17/01/2003	2.750	0.00	687.50	68
FI-000010	BAFG	BAFG	6 Month Debentu	Quarterly	Sell	(350,000.00)	5.5000	5.5000	4	31/01/2003	2.750	0.00	9,625.00	9,62
FI-000012	BAFG	BAFG	6 Month Debentu	Quarterly	Sell	(47,000.00)	5.7500	5.7500	4	24/02/2003	2.875	0.00	1,351.25	1,35
FI-000013	BAFG	BAFG	12 Month Debent	Quarterly	Sell	(53,000.00)	5.7500	5.7500	4	27/06/2003	5.750	0.00	3,047.50	3,04
FI-000014	BAFG	BAFG	12 Month Debent	Quarterly	Sell	(10,000.00)	5.7500	5.7500	4	27/06/2003	5.750	0.00	575.00	57
FI-000015	BAFG	BAFG	12 Month Debent	Quarterly	Sell	(127,000.00)	6.0000	6.0000	4	10/07/2003	6.000	0.00	7,620.00	7,62
FI-000016	BAFG	BAFG	12 Month Debent	Quarterly	Sell	(86,000.00)	6.0000	6.0000	4	14/07/2003	6.000	0.00	5,160.00	5,16
FI-000017	BAFG	BAFG	12 Month Debent	Quarterly	Sell	(94,000.00)	6.2500	6.2500	4	27/08/2003	6.250	0.00	5,875.00	5,87
FI-000018	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(100,000.00)	5.7500	5.7500	4	14/06/2004	11.500	0.00	11,500.00	11,50
FI-000019	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(125,000.00)	5.7500	5.7500	4	21/06/2004	11.500	0.00	14,375.00	14,37
FI-000020	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(75,000.00)	6.2500	6.2500	4	5/07/2004	12.500	0.00	9,375.00	9,37
FI-000021	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(64,000.00)	6.2500	6.2500	4	19/07/2004	12.500	0.00	8,000.00	8,00
FI-000022	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(10,000.00)	6.5000	6.5000	4	16/08/2004	13.000	0.00	1,300.00	1,30
FI-000023	BAFG	BAFG	24 Month Debent	Quarterly	Sell	(367,000.00)	6.5000	6.5000	4	23/08/2004	13.000	0.00	47,710.00	47,71
Subtotals:						(1,712,000.00)	5.8750	5.8750			7.336	0.00	130,900.00	130,90
FI-000024	WBC	EXDV	CBA Gtd 15/10/2	Semi	Buy	10,000,000.00	5.0000	5.0000	2	1/01/2004	7.235	0.00	(723,500.00)	(723,50)
Subtotals:						10,000,000.00	5.0000	5.0000			7.235	0.00	(723,500.00)	(723,50)
Report Totals:						8,288,000.00	5.8235	5.8235			124.610	0.00	(592,600.00)	(592,60)

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