

MM Accrued Interest Report from 1/05/2002 to 31/12/2002

Broken by: [Type]

Summary:

Gross Income:	75,983.83	Institution:	All	Unit:	All
FID:	0.00	Type:	All	Due Date:	All
Net Income:	75,983.83	Status:	All		
Net Expenses:	(373,448.92)	Security:	All		
		Currency:	All		

Report Prepared: Monday, 28 October 2002

Institution	Contract	Type	Principal	Rate	Days	From	Due Date	Gross Income	FID	Net Income	Expense	Special Fee
AUD Contracts												
ANZ	MM-00000001	11am Cash	5,000,000.00	5.1000%	1	21-Oct-02	22-Oct-02	698.63	(0.00)	698.63	0.00	0.00
	MM-00000001-A	11am Cash	5,000,000.00	5.0500%	3	22-Oct-02	25-Oct-02	2,075.34	(0.00)	2,075.34	0.00	
	MM-00000007	11am Cash	(300,000.00)	4.4500%	1	24-Oct-02	25-Oct-02	0.00	(0.00)	0.00	(36.58)	0.00
	MM-00000007-A	11am Cash	(300,000.00)	4.4400%	3	25-Oct-02	28-Oct-02	0.00	(0.00)	0.00	(109.48)	
	MM-00000007-B	11am Cash	(300,000.00)	4.4600%	1	28-Oct-02	29-Oct-02	0.00	(0.00)	0.00	(36.66)	
WBC	MM-00000003	11am Cash	(4,000,000.00)	4.9500%	3	25-Oct-02	28-Oct-02	0.00	(0.00)	0.00	(1,627.40)	0.00
								2,773.97	0.00	2,773.97	(1,810.11)	0.00
ANZ	MM-00000005	24hr Call	(1,250,000.00)	4.7850%	7	28-Oct-02	04-Nov-02	0.00	(0.00)	0.00	(1,147.09)	0.00
								0.00	0.00	0.00	(1,147.09)	0.00
ANZ	MM-00000002	Bank Bills	(10,000,000.00)	5.1250%	71	22-Oct-02	21-Jan-03	0.00	(0.00)	0.00	(98,158.40)	0.00
	MM-00000004	Bank Bills	(12,000,000.00)	4.9000%	90	02-Oct-02	31-Dec-02	0.00	(0.00)	0.00	(143,255.46)	0.00
	MM-00000006	Bank Bills	4,000,000.00	4.9800%	90	28-Aug-02	26-Nov-02	48,521.98	(0.00)	48,521.98	0.00	0.00
	MM-00000008	Bank Bills	2,200,000.00	4.8800%	85	08-Oct-02	06-Jan-03	24,687.88	(0.00)	24,687.88	0.00	0.00
								73,209.86	0.00	73,209.86	(241,413.86)	0.00
CBA	MM-00000010	CP - Dealer	(5,000,000.00)	5.2400%	91	01-Oct-02	31-Dec-02	0.00	(0.00)	0.00	(64,478.20)	0.00
WBC	MM-00000009	CP - Dealer	(5,000,000.00)	5.2500%	91	01-Oct-02	31-Dec-02	0.00	(0.00)	0.00	(64,599.66)	0.00
								0.00	0.00	0.00	(129,077.86)	0.00