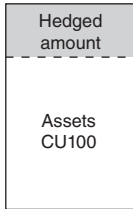
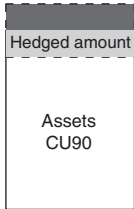


 = Designated hedged item       = Amount on which ineffectiveness arises

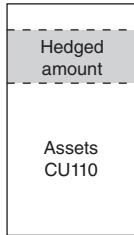


(a) Original expectation



(b) CU10 assets prepay earlier than expected

decrease  
of CU10



(c) CU10 assets prepay later than expected

increase  
of CU10