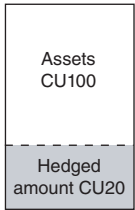
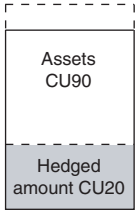


 = Designated hedged item

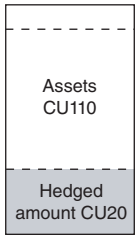


(a) Original expectation



(b) CU10 assets prepay earlier than expected

decrease of CU10



increase of CU10

(c) CU10 assets prepay later than expected