

*** CONFIDENTIAL – Not for Distribution ***



Value Changes by Similar Asset Bucket

SA_Bucket	Check_Date	WH_Volume	BM_Equal_Volume	MTM	BM_DPC	MTM_Change	Trade_MTM_Change
Check_Date by Day Wednesday, March 07, 2001							
3	3/7/01	\$67,971,527.43	\$97,878,999.50	(\$124,794.22)	3.125	\$106,207.87	(\$106,629.58)
4	3/7/01	\$238,728,574.85	\$281,662,098.32	\$796,938.14	3.125	\$300,373.51	(\$306,843.26)
5	3/7/01	\$138,729,950.00	\$138,729,950.00	\$834,795.00	3.125	\$129,254.87	(\$151,132.69)
6	3/7/01	\$41,210,455.51	\$26,374,691.53	\$246,857.54	3.125	\$25,956.79	(\$28,732.64)
7	3/7/01	\$1,761,695.76	\$986,549.63	\$20,379.77	3.125	\$550.53	(\$1,074.75)
8	3/7/01	\$143,497.98	\$129,148.18	\$4,522.52	3.125	\$0.00	(\$140.69)
14	3/7/01	\$18,876,765.55	\$18,121,694.93	(\$109,339.44)	3.125	\$24,122.71	(\$19,741.81)
15	3/7/01	\$55,791,904.45	\$53,560,228.27	\$137,743.79	3.125	\$74,002.98	(\$58,348.62)
16	3/7/01	\$34,724,667.62	\$28,474,227.45	\$180,972.15	3.125	\$43,728.76	(\$31,019.88)
17	3/7/01	\$8,523,207.72	\$5,795,781.25	\$69,104.56	3.125	\$10,654.01	(\$6,313.94)
18	3/7/01	\$640,015.01	\$358,408.41	\$7,736.90	3.125	\$400.01	(\$390.45)
19	3/7/01	\$69,602.94	\$52,898.23	\$1,023.86	3.125	\$21.75	(\$57.63)
28	3/7/01	\$164,000.00	\$124,640.00	(\$53.87)	3.125	\$51.25	(\$135.78)

SA_Bucket	Check_Date	WH_Volume	BM_Equal_Volume	MTM	BM_DPC	MTM_Change	Trade_MTM_Change
29	3/7/01	\$87,300.00	\$59,713.20	\$611.89	3.125	\$27.28	(\$65.05)
38	3/7/01	\$336,971.00	\$384,146.94	\$1,648.60	3.125	\$421.21	(\$418.49)
39	3/7/01	\$1,375,868.43	\$1,568,490.01	\$14,528.78	3.125	\$1,378.58	(\$1,708.72)
40	3/7/01	\$566,700.00	\$510,030.00	\$5,688.93	3.125	\$708.38	(\$555.63)
41	3/7/01	\$247,005.13	\$118,562.46	\$5,507.51	3.125	\$308.76	(\$129.16)
51	3/7/01	\$2,292,443.09	\$2,796,780.57	\$1,474.69	3.125	\$3,580.91	(\$3,046.82)
52	3/7/01	\$39,751,569.74	\$48,496,915.08	\$136,048.93	3.125	\$53,587.35	(\$52,832.64)
53	3/7/01	\$38,114,281.27	\$41,158,576.55	\$269,154.73	3.125	\$40,679.99	(\$44,838.24)
54	3/7/01	\$19,560,694.95	\$16,199,674.28	\$263,209.21	3.125	\$15,241.69	(\$17,647.96)
55	3/7/01	\$1,123,027.62	\$714,045.56	\$21,079.98	3.125	\$612.65	(\$777.88)
Summary for 'Check_Date' = 3/7/01 (23 detail records)							
Sum		\$710,791,726.05	\$764,256,250.35	\$2,784,839.95		\$831,871.82	(\$832,582.32)
Grand Total		Grand Total	Grand Total	Grand Total		Grand Total	\$710,791,726.05
\$764,256,250.35		\$2,784,839.95	\$831,871.82	(\$832,582.32)			
Overall Hedge Effectiveness							100.085%