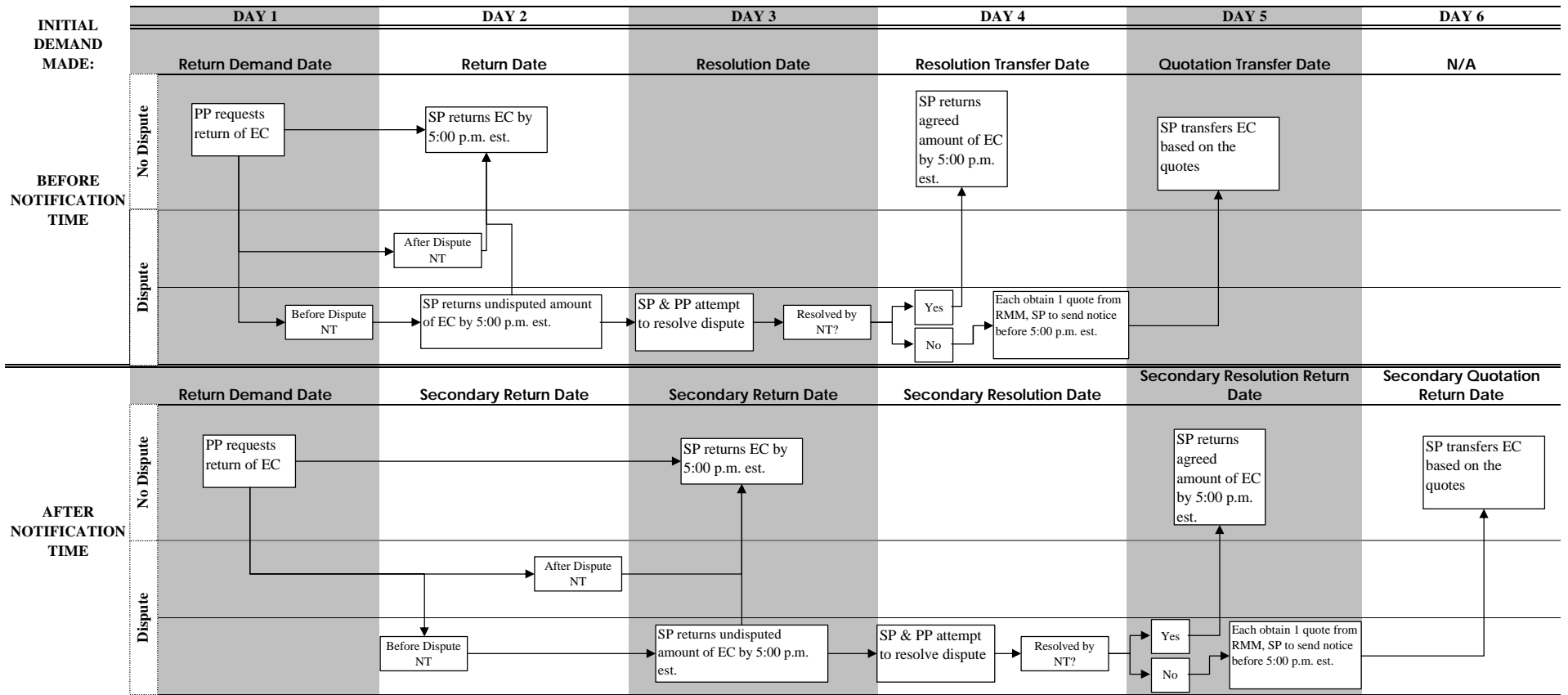


#1vReturns of Collateral 7-14-03 §5(a)



SP = Secured Party  
 PP = Pledging Party  
 EC = Eligible Collateral  
 RRM = Reference Market Maker  
 NT = Notification Time