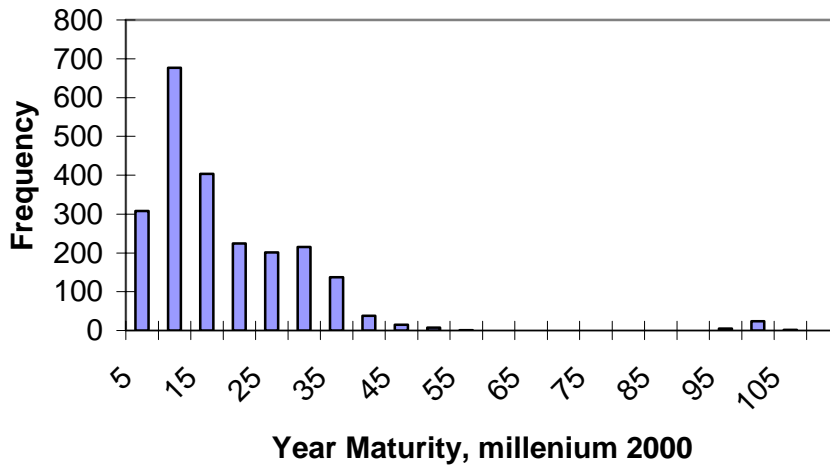
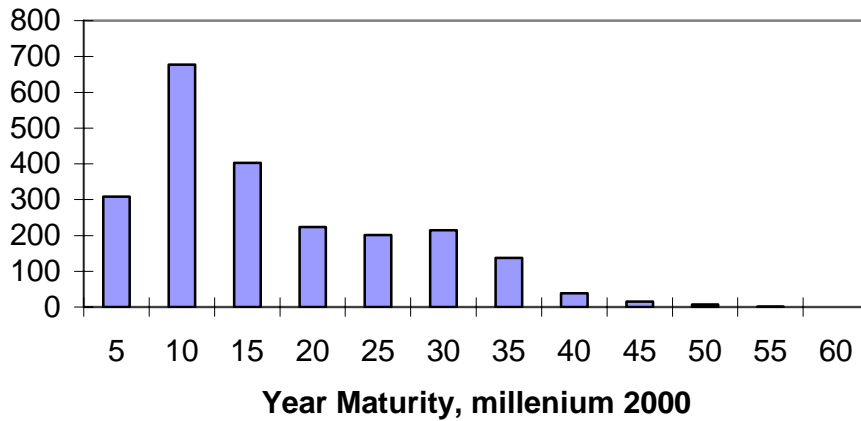


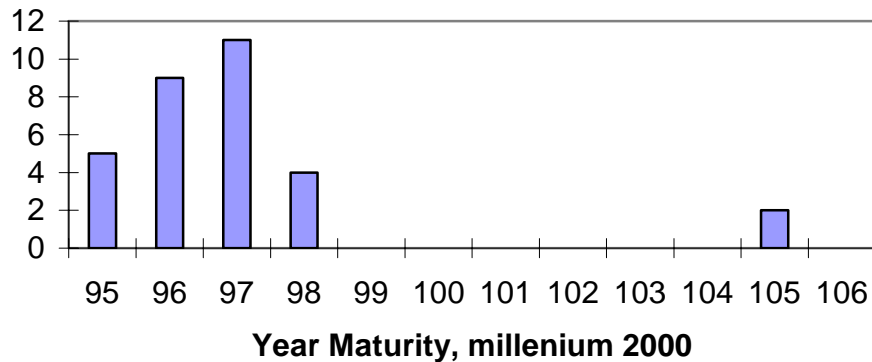
**Distribution of Maturities, All**



**Distribution of Maturities, n=2,225**

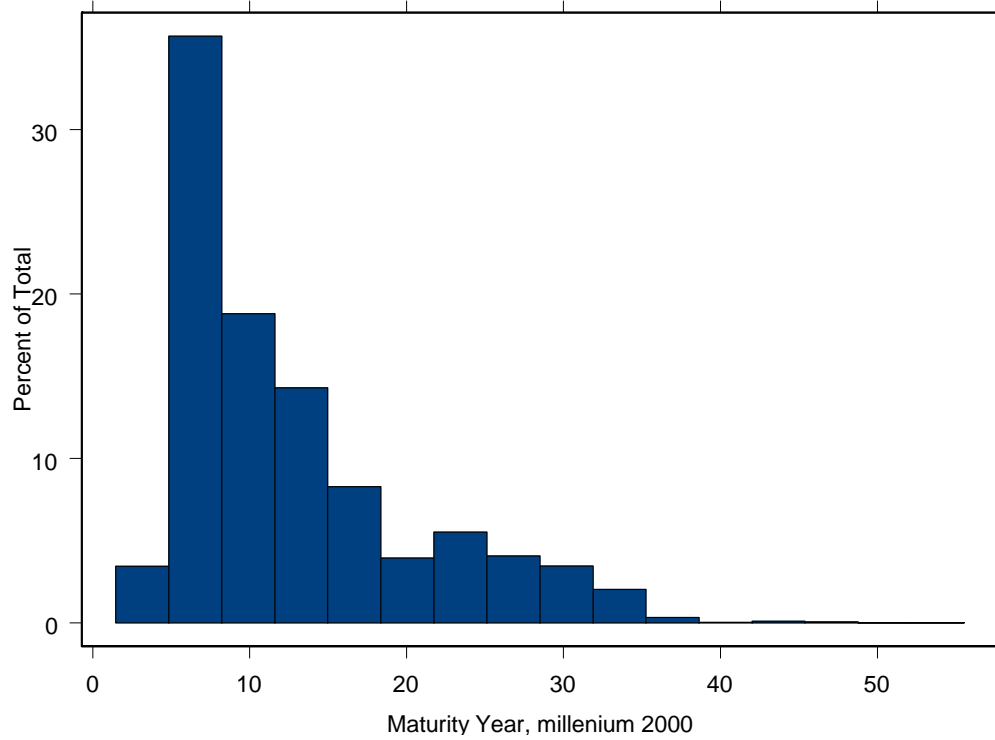


**Distribution of Century Maturities, n=13**

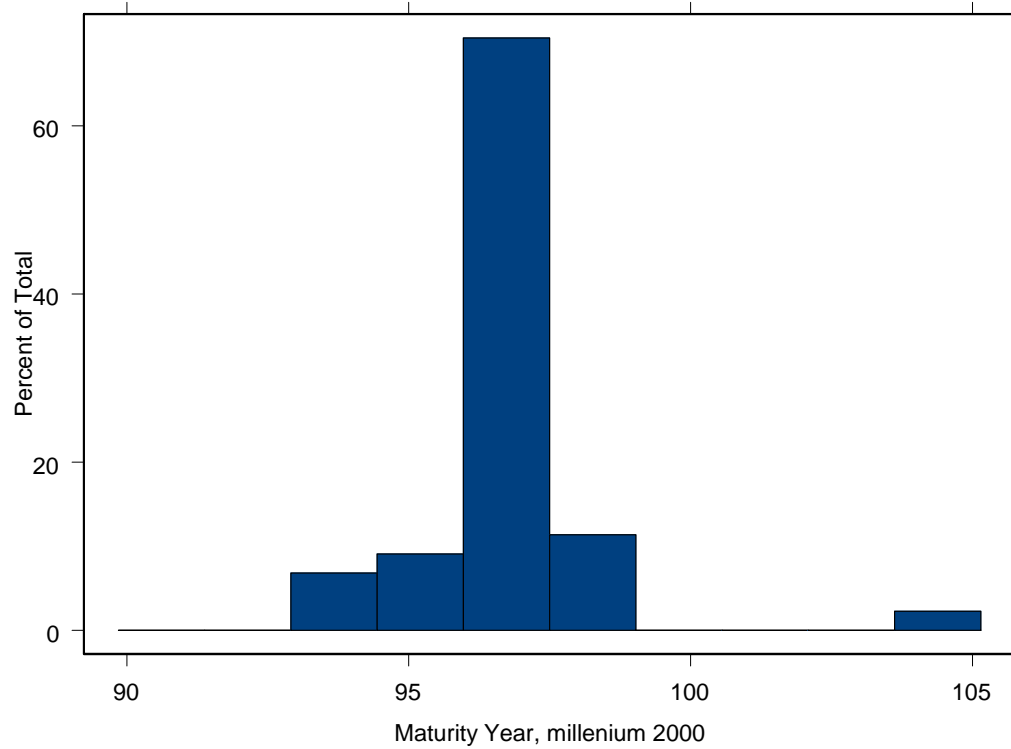


Flatbond0: LIB1.MATURITIES FLATBOND ALL Observations = 16,785

Flatbonds, All Maturities, n=16741



Flatbonds, All Century Maturities, n=44



cusip	nasdsymbol	maturity	date	deltayr	Deltamo
136447AW9	CP.GD		10/26/04		
06423AAC7	ONE.IA	8/1/2002	7/1/02	0.085	1.02
755111AD3	RTN.GC	8/15/2002	7/1/02	0.123	1.48
345397RS4	F.HQ	9/10/2002	7/1/02	0.195	2.33
36962GVK7	GE.UA	10/1/2002	7/1/02	0.252	3.02
172967BB6	C.NZ	12/6/2002	8/2/02	0.345	4.14
345397RT2	F.HR	1/14/2003	7/1/02	0.540	6.48
345397SN4	F.IG	1/15/2003	7/2/02	0.540	6.48
370425QR4	GMAC.GO	1/22/2003	7/1/02	0.562	6.74
25746UAG4	D.GZ	1/31/2003	7/1/02	0.586	7.04
36962GUN2	GE.TM	2/3/2003	7/1/02	0.595	7.13
590188HZ4	MER.GW	2/12/2003	7/1/02	0.619	7.43
835699AA7	SNE.GB	3/4/2003	7/2/02	0.671	8.05
37042WD24	GMAC.HAG	3/12/2003	7/2/02	0.693	8.32
026351AK2	AIG.GI	3/15/2003	3/5/03	0.027	0.33
812404BC4	S.JV	3/20/2003	7/1/02	0.718	8.61
073902BJ6	BSC.GW	3/30/2003	3/4/03	0.071	0.85
36962GSC9	GE.SG	3/31/2003	3/11/03	0.055	0.66
209111CA9	ED.GC	4/1/2003	3/6/03	0.071	0.85
59018SC77	MER.JT	4/7/2003	3/10/03	0.077	0.92
046003JK6	C.MP	4/15/2003	3/3/03	0.118	1.41
345397RW5	F.HT	4/28/2003	7/1/02	0.825	9.90
59018YJD4	MER.QX	4/30/2003	3/20/03	0.112	1.35
064159AA4	BNS.GB	5/1/2003	3/11/03	0.140	1.68
373334FJ5	SO.HM	5/8/2003	4/29/03	0.025	0.30
010392DS4	SO.GO	5/15/2003	3/12/03	0.175	2.10
36962GSY1	GE.SK	5/19/2003	3/4/03	0.208	2.50
22237LKU5	CCR.JT	5/22/2003	3/6/03	0.211	2.53
843444AB6	BBT.GI	5/23/2003	3/3/03	0.222	2.66
59018S6Z2	MER.JF	5/30/2003	3/3/03	0.241	2.89
066050BZ7	BAC.OY	6/1/2003	3/3/03	0.247	2.96
45920QAX2	IBM.HF	6/2/2003	3/27/03	0.184	2.20
36962GUX0	GE.TR	6/5/2003	3/3/03	0.258	3.09
009158AK2	APD.GD	6/15/2003	3/3/03	0.285	3.42
345397SB0	F.HX	6/30/2003	4/3/03	0.241	2.89
059165CB4	CEG.GJ	7/1/2003	3/3/03	0.329	3.95
460146BJ1	IP.GX	7/8/2003	7/9/02	0.997	11.97
94975CAA5	WFC.JC	7/14/2003	3/3/03	0.364	4.37
060716AX5	FBF.GB	7/15/2003	3/14/03	0.337	4.04
36962GTR5	GE.SV	7/23/2003	3/3/03	0.389	4.67
035229BJ1	BUD.GG	8/1/2003	3/3/03	0.414	4.96
375766AC6	G.GA	8/15/2003	3/5/03	0.447	5.36
201615CV1	C.WA	9/1/2003	3/3/03	0.499	5.98
36962GVF8	GE.TW	9/11/2003	8/9/02	1.090	13.08
059438AE1	ONE.GD	9/15/2003	3/10/03	0.518	6.21
22237LEE8	CCR.GU	9/16/2003	3/5/03	0.534	6.41
45920QBL7	IBM.HI	9/22/2003	3/3/03	0.556	6.67
637432CD5	NRX.GM	9/25/2003	3/5/03	0.559	6.71

<u>cusip</u>	<u>nasdsymbol</u>	<u>maturity</u>	<u>date</u>	<u>deltayr</u>	<u>Deltamo</u>
002824AF7	ABT.GA	10/1/2003	3/3/03	0.581	6.97
046003EQ8	C.MA	10/15/2003	3/4/03	0.616	7.40
351807AE2	GE.GC	10/30/2003	3/5/03	0.655	7.86
073902AM0	BSC.GN	1/15/2004	3/3/03	0.871	10.45
617446DE6	MWD.IC	1/20/2004	7/1/02	1.556	18.67
040420BD2	WM.GG	1/27/2004	3/11/03	0.882	10.58
37042WC58	GMAC.GZQ	1/30/2004	7/1/02	1.583	19.00
052528AB2	ANZ.GA	2/1/2004	3/3/03	0.918	11.01
06651PAA1	BKUNA.GA	2/2/2004	3/3/03	0.920	11.04
172967BD2	C.OB	2/6/2004	7/1/02	1.602	19.23
16161LBW3	JPM.HA	2/10/2004	3/19/03	0.898	10.78
046003JY6	C.MZ	2/15/2004	3/3/03	0.956	11.47
06422NCN4	ONE.HB	2/17/2004	3/3/03	0.961	11.54
345397SH7	F.IC	2/23/2004	7/1/02	1.649	19.79
616880BT6	JPM.NV	2/25/2004	7/1/02	1.654	19.85
46623EAE9	JPM.KX	2/27/2004	4/14/03	0.874	10.48
040555BU7	PNW.GE	3/1/2004	3/4/03	0.994	11.93
073902BM9	BSC.GY	3/2/2004	3/3/03	1.000	11.99
001957AU3	T.GI	3/15/2004	6/28/02	1.715	20.57
345397TT0	F.IP	3/20/2004	3/3/03	1.049	12.58
713435AC9	GEM.GB	3/30/2004	2/24/04	0.096	1.15

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149123BE0	CAT.MO	3/1/2097	3/24/03	93.937	1127.24
031162AA8	AMGN.GA	4/1/2097	6/10/03	93.808	1125.70
345370BS8	F.GQ	5/15/2097	10/7/04	92.602	1111.23
313309AP1	FDX.GD	7/1/2097	4/16/03	94.208	1130.50
079857AF5	BLS.GB	7/15/2097	3/3/03	94.367	1132.41
866930AG5	AIG.OS	7/31/2097	3/11/03	94.389	1132.67
110122AC2	BMY.GC	8/1/2097	3/4/03	94.411	1132.93
620076AM1	MOT.GH	10/1/2097	10/15/04	92.961	1115.53
12614QAK1	UN.GH	10/15/2097	3/3/03	94.619	1135.43
039483AP7	ADM.GJ	12/15/2097	7/31/03	94.375	1132.50
773903AC3	ROK.GD	1/15/2098	5/8/03	94.690	1136.28
172967AS0	C.NT	2/15/2098	3/3/03	94.956	1139.47
231021AK2	CUM.GE	3/1/2098	3/11/05	92.973	1115.67
191219BD5	CCE.GM	5/15/2098	3/4/03	95.197	1142.37
655844AV0	NSC.JK	3/15/2105	4/1/05	99.953	1199.44