

Appendix VIII – Fairfield BLMIS Accounts Treasury Transactions

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	3,050,000	98.07	2,991,135	12/1/1999	12/1/1999	912795DR9	04/13/2000	5.19%	5.17%	5.25%
1G0092	S	(280,000)	98.31	(275,268)	12/9/1999	12/9/1999	912795DQ1	04/06/2000	5.11%	5.07%	5.15%
1FN045	B	20,350,000	98.20	19,983,700	12/9/1999	12/9/1999	912795DR9	04/13/2000	5.14%	5.12%	5.16%
1G0092	B	14,000,000	98.15	13,741,000	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1FN012	B	248,000,000	98.03	243,114,400	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1FN045	B	248,000,000	98.03	243,114,400	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1G0092	B	14,000,000	98.03	13,724,200	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1FN012	B	390,000	97.58	380,562	12/31/1999	12/31/1999	912795DZ1	06/08/2000	5.45%	5.42%	5.45%
1FN045	B	450,000	97.58	439,110	12/31/1999	12/31/1999	912795DZ1	06/08/2000	5.45%	5.42%	5.45%
1G0092	B	440,000	97.58	429,352	12/31/1999	12/31/1999	912795DZ1	06/08/2000	5.45%	5.42%	5.45%
1FN012	B	248,000,000	97.92	242,841,600	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1FN045	B	248,000,000	97.92	242,841,600	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1G0092	B	14,000,000	97.92	13,708,800	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1G0092	B	14,000,000	97.81	13,693,400	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1FN012	B	248,000,000	97.81	242,568,800	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1FN045	B	248,000,000	97.81	242,568,800	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1FN012	S	(3,450,000)	98.63	(3,402,735)	12/30/1999	12/31/1999	912795DQ1	04/06/2000	5.03%	4.99%	5.11%
1FN045	S	(4,400,000)	98.63	(4,339,720)	12/30/1999	12/31/1999	912795DQ1	04/06/2000	5.03%	4.99%	5.11%
1FN012	S	(6,875,000)	98.53	(6,773,938)	12/30/1999	12/31/1999	912795DR9	04/13/2000	5.04%	4.99%	5.12%
1FN045	S	(25,125,000)	98.53	(24,755,663)	12/30/1999	12/31/1999	912795DR9	04/13/2000	5.04%	4.99%	5.12%
1FN012	B	248,000,000	97.70	242,296,000	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1G0092	B	14,000,000	97.70	13,678,000	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1FN045	B	248,000,000	97.70	242,296,000	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1FN045	B	200,000	98.15	196,300	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1G0092	S	(280,000)	98.53	(275,884)	12/30/1999	12/31/1999	912795DR9	04/13/2000	5.04%	4.99%	5.12%
1FN012	B	400,000	98.15	392,600	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1G0092	B	1,800,000	98.15	1,766,700	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1FN012	B	390,000	97.49	380,211	12/31/1999	12/31/1999	912795EA5	06/15/2000	5.41%	5.38%	5.43%
1FN045	B	450,000	97.49	438,705	12/31/1999	12/31/1999	912795EA5	06/15/2000	5.41%	5.38%	5.43%
1FN012	B	400,000	98.03	392,120	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1FN045	B	200,000	98.03	196,060	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1G0092	B	1,800,000	98.03	1,764,540	12/31/1999	12/31/1999	912795DV0	05/11/2000	5.37%	5.32%	5.36%
1G0092	B	440,000	97.49	428,956	12/31/1999	12/31/1999	912795EA5	06/15/2000	5.41%	5.38%	5.43%
1FN012	B	400,000	97.92	391,680	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1FN045	B	200,000	97.92	195,840	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1FN012	B	400,000	97.81	391,240	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1FN045	B	200,000	97.81	195,620	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1G0092	B	1,800,000	97.92	1,762,560	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.39%	5.34%	5.37%
1G0092	B	1,800,000	97.81	1,760,580	12/31/1999	12/31/1999	912795DX6	05/25/2000	5.40%	5.38%	5.43%
1FN012	S	(305,000,000)	99.05	(302,102,500)	12/30/1999	12/31/1999	912795DL2	03/09/2000	4.89%	4.90%	5.04%
1FN045	S	(300,000,000)	99.05	(297,150,000)	12/30/1999	12/31/1999	912795DL2	03/09/2000	4.89%	4.90%	5.04%
1G0092	S	(20,000,000)	99.05	(19,810,000)	12/30/1999	12/31/1999	912795DL2	03/09/2000	4.89%	4.90%	5.04%
1FN012	B	400,000	97.70	390,800	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1FN045	B	200,000	97.70	195,400	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1FN012	S	(305,000,000)	98.94	(301,767,000)	12/30/1999	12/31/1999	912795DM0	03/16/2000	4.96%	4.88%	5.04%
1G0092	B	1,800,000	97.70	1,758,600	12/31/1999	12/31/1999	912795DY4	06/01/2000	5.41%	5.38%	5.43%
1FN045	S	(300,000,000)	98.94	(296,820,000)	12/30/1999	12/31/1999	912795DM0	03/16/2000	4.96%	4.88%	5.04%
1FN012	S	(305,000,000)	98.84	(301,462,000)	12/30/1999	12/31/1999	912795DN8	03/23/2000	4.97%	4.92%	5.05%
1FN045	S	(300,000,000)	98.84	(296,520,000)	12/30/1999	12/31/1999	912795DN8	03/23/2000	4.97%	4.92%	5.05%
1G0092	S	(20,000,000)	98.94	(19,788,000)	12/30/1999	12/31/1999	912795DM0	03/16/2000	4.96%	4.88%	5.04%
1G0092	S	(20,000,000)	98.84	(19,768,000)	12/30/1999	12/31/1999	912795DN8	03/23/2000	4.97%	4.92%	5.05%
1FN045	S	(300,000,000)	98.74	(296,220,000)	12/30/1999	12/31/1999	912795DP3	03/30/2000	4.98%	4.97%	5.08%
1FN012	B	248,000,000	98.15	243,412,000	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1FN045	B	248,000,000	98.15	243,412,000	12/31/1999	12/31/1999	912795DU2	05/04/2000	5.33%	5.30%	5.34%
1FN012	S	(305,000,000)	98.74	(301,157,000)	12/30/1999	12/31/1999	912795DP3	03/30/2000	4.98%	4.97%	5.08%
1G0092	S	(20,000,000)	98.74	(19,748,000)	12/30/1999	12/31/1999	912795DP3	03/30/2000	4.98%	4.97%	5.08%
1FN045	B	6,150,000	97.53	5,998,095	1/4/2000	1/4/2000	912795EA5	06/15/2000	5.46%	5.41%	5.46%
1FN012	S	(248,400,000)	98.25	(244,053,000)	1/6/2000	1/7/2000	912795DU2	05/04/2000	5.29%	5.30%	5.35%
1FN045	S	(248,200,000)	98.25	(243,856,500)	1/6/2000	1/7/2000	912795DU2	05/04/2000	5.29%	5.30%	5.35%
1G0092	S	(15,800,000)	98.25	(15,523,500)	1/6/2000	1/7/2000	912795DU2	05/04/2000	5.29%	5.30%	5.35%
1FN012	S	(248,400,000)	98.14	(243,779,760)	1/6/2000	1/7/2000	912795DV0	05/11/2000	5.31%	5.32%	5.36%
1FN045	S	(248,200,000)	98.14	(243,583,480)	1/6/2000	1/7/2000	912795DV0	05/11/2000	5.31%	5.32%	5.36%
1G0092	S	(15,800,000)	98.14	(15,506,120)	1/6/2000	1/7/2000	912795DV0	05/11/2000	5.31%	5.32%	5.36%
1FN012	S	(248,400,000)	98.09	(243,655,560)	1/7/2000	1/10/2000	912795DW8	5/18/2000	5.21%	5.33%	5.39%
1FN045	S	(248,200,000)	98.09	(243,459,380)	1/7/2000	1/10/2000	912795DW8	5/18/2000	5.21%	5.33%	5.39%
1G0092	S	(15,800,000)	98.09	(15,498,220)	1/7/2000	1/10/2000	912795DW8	5/18/2000	5.21%	5.33%	5.39%
1FN012	S	(248,400,000)	97.97	(243,357,480)	1/7/2000	1/10/2000	912795DX6	05/25/2000	5.26%	5.37%	5.42%
1FN045	S	(248,200,000)	97.97	(243,161,540)	1/7/2000	1/10/2000	912795DX6	05/25/2000	5.26%	5.37%	5.42%
1G0092	S	(15,800,000)	97.97	(15,479,260)	1/7/2000	1/10/2000	912795DX6	05/25/2000	5.26%	5.37%	5.42%
1FN012	S	(248,400,000)	97.87	(243,109,080)	1/10/2000	1/11/2000	912795DY4	06/01/2000	5.36%	5.37%	5.44%
1FN045	S	(248,200,000)	97.87	(242,913,340)	1/10/2000	1/11/2000	912795DY4	06/01/2000	5.36%	5.37%	5.44%
1G0092	S	(15,800,000)	97.87	(15,463,460)	1/10/2000	1/11/2000	912795DY4	06/01/2000	5.36%	5.37%	5.44%
1FN045	S	(450,000)	97.77	(439,965)	1/10/2000	1/11/2000	912795DZ1	06/08/2000	5.35%	5.39%	5.45%
1FN012	S	(390,000)	97.77	(381,303)	1/10/2000	1/11/2000	912795DZ1	06/08/2000	5.35%	5.39%	5.45%
1G0092	S	(440,000)	97.77	(430,188)	1/10/2000	1/11/2000	912795DZ1	06/08/2000	5.35%	5.39%	5.45%
1FN012	S	(390,000)	97.66	(380,874)	1/10/2000	1/11/2000	912795EA5	06/15/2000	5.37%	5.38%	5.45%
1FN045	S	(6,600,000)	97.66	(6,445,560)	1/10/2000	1/11/2000	912795EA5	06/15/2000	5.37%	5.38%	5.45%
1G0092	S	(440,000)	97.66	(429,704)	1/10/2000	1/11/2000	912795EA5	06/15/2000	5.37%	5.38%	5.45%
1FN012	B	15,250,000	98.75	15,059,375	1/18/2000	1/18/2000	912795DR9	04/13/2000	5.23%	5.20%	5.26%
1FN012	S	(15,250,000)	98.85	(15,074,625)	1/26/2000	1/26/2000	912795DR9	04/13/2000	5.31%	5.27%	5.31%
1FN045	B	11,100,000	99.09	10,998,990	2/4/2000	2/4/2000	912795DQ1	04/06/2000	5.28%	5.25%	5.38%
1FN012	B	13,075,000	99.25	12,976,938	2/15/2000	2/15/2000	912795DQ1	04/06/2000	5.29%	5.19%	5.34%
1FN045	B	13,075,000	99.25	12,976,938	2/15/2000	2/15/2000	912795DQ1	04/06/2000	5.29%	5.19%	5.34%
1FN012	B	3,560,000	97.92	3,485,952	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.63%	5.58%	5.62%
1FN045	B	1,280,000	97.92	1,253,376	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.63%	5.58%	5.62%
1G0092	B	260,000	9								

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	1,280,000	97.84	1,252,352	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.55%	5.54%	5.57%
1G0092	B	260,000	97.84	254,384	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.55%	5.54%	5.57%
1FN012	B	216,000,000	98.36	212,457,600	2/24/2000	2/24/2000	912795DZ1	06/08/2000	5.62%	5.58%	5.63%
1FN045	B	217,500,000	98.36	213,933,000	2/24/2000	2/24/2000	912795DZ1	06/08/2000	5.62%	5.58%	5.63%
1G0092	B	13,500,000	98.36	13,278,600	2/24/2000	2/24/2000	912795DZ1	06/08/2000	5.62%	5.58%	5.63%
1FN045	B	217,500,000	98.25	213,693,750	2/24/2000	2/24/2000	912795EA5	06/15/2000	5.63%	5.58%	5.63%
1G0092	B	13,500,000	98.25	13,263,750	2/24/2000	2/24/2000	912795EA5	06/15/2000	5.63%	5.58%	5.63%
1FN012	B	216,000,000	98.25	212,220,000	2/24/2000	2/24/2000	912795EA5	06/15/2000	5.63%	5.58%	5.63%
1FN012	B	216,000,000	98.14	211,982,400	2/24/2000	2/24/2000	912795EB3	06/22/2000	5.63%	5.60%	5.62%
1FN045	B	217,500,000	98.14	213,454,500	2/24/2000	2/24/2000	912795EB3	06/22/2000	5.63%	5.60%	5.62%
1G0092	B	13,500,000	98.14	13,248,900	2/24/2000	2/24/2000	912795EB3	06/22/2000	5.63%	5.60%	5.62%
1G0092	B	13,500,000	98.03	13,234,050	2/24/2000	2/24/2000	912795EC1	6/29/2000	5.63%	5.59%	5.63%
1FN012	B	216,000,000	98.03	211,744,800	2/24/2000	2/24/2000	912795EC1	6/29/2000	5.63%	5.59%	5.63%
1FN045	B	217,500,000	98.03	213,215,250	2/24/2000	2/24/2000	912795EC1	6/29/2000	5.63%	5.59%	5.63%
1FN012	S	(13,075,000)	99.38	(12,993,935)	2/24/2000	2/24/2000	912795DQ1	04/06/2000	5.31%	5.24%	5.32%
1FN045	S	(24,175,000)	99.38	(24,025,115)	2/24/2000	2/24/2000	912795DQ1	04/06/2000	5.31%	5.24%	5.32%
1FN012	B	216,000,000	97.92	211,507,200	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.63%	5.58%	5.62%
1FN045	B	217,500,000	97.92	212,976,000	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.63%	5.58%	5.62%
1G0092	B	13,500,000	97.92	13,219,200	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.63%	5.58%	5.62%
1G0092	B	13,500,000	97.84	13,208,400	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.55%	5.54%	5.57%
1FN012	B	216,000,000	97.84	211,334,400	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.55%	5.54%	5.57%
1FN045	B	217,500,000	97.84	212,802,000	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.55%	5.54%	5.57%
1FN012	B	200,000	98.00	196,000	2/29/2000	2/29/2000	912795ER8	7/6/2000	5.63%	5.61%	5.69%
1FN045	B	200,000	98.00	196,000	2/29/2000	2/29/2000	912795ER8	7/6/2000	5.63%	5.61%	5.69%
1G0092	B	470,000	98.12	461,164	3/8/2000	3/8/2000	912795ER8	7/6/2000	5.64%	5.62%	5.67%
1FN012	S	(216,000,000)	98.56	(212,889,600)	3/8/2000	3/8/2000	912795DZ1	06/08/2000	5.63%	5.64%	5.68%
1FN045	S	(217,500,000)	98.56	(214,368,000)	3/8/2000	3/8/2000	912795DZ1	06/08/2000	5.63%	5.64%	5.68%
1G0092	S	(13,500,000)	98.56	(13,305,600)	3/8/2000	3/8/2000	912795DZ1	06/08/2000	5.63%	5.64%	5.68%
1FN012	S	(216,000,000)	98.45	(212,652,000)	3/8/2000	3/8/2000	912795EA5	06/15/2000	5.64%	5.61%	5.67%
1FN045	S	(217,500,000)	98.45	(214,128,750)	3/8/2000	3/8/2000	912795EA5	06/15/2000	5.64%	5.61%	5.67%
1G0092	S	(13,500,000)	98.45	(13,290,750)	3/8/2000	3/8/2000	912795EA5	06/15/2000	5.64%	5.61%	5.67%
1FN012	S	(216,000,000)	98.26	(212,241,600)	3/8/2000	3/10/2000	912795EC1	6/29/2000	5.54%	5.62%	5.67%
1FN045	S	(217,500,000)	98.26	(213,715,500)	3/8/2000	3/10/2000	912795EC1	6/29/2000	5.54%	5.62%	5.67%
1G0092	S	(13,500,000)	98.26	(13,265,100)	3/8/2000	3/10/2000	912795EC1	6/29/2000	5.54%	5.62%	5.67%
1G0092	S	(13,500,000)	98.36	(13,278,600)	3/8/2000	3/10/2000	912795EB3	06/22/2000	5.57%	5.64%	5.68%
1FN012	S	(216,000,000)	98.36	(212,457,600)	3/8/2000	3/10/2000	912795EB3	06/22/2000	5.57%	5.64%	5.68%
1FN045	S	(217,500,000)	98.36	(213,933,000)	3/8/2000	3/10/2000	912795EB3	06/22/2000	5.57%	5.64%	5.68%
1FN012	S	(219,760,000)	98.19	(215,782,344)	3/10/2000	3/13/2000	912795ER8	7/6/2000	5.52%	5.65%	5.70%
1FN045	S	(218,980,000)	98.19	(215,016,462)	3/10/2000	3/13/2000	912795ER8	7/6/2000	5.52%	5.65%	5.70%
1G0092	S	(14,230,000)	98.19	(13,972,437)	3/10/2000	3/13/2000	912795ER8	7/6/2000	5.52%	5.65%	5.70%
1FN012	S	(219,560,000)	98.10	(215,388,360)	3/10/2000	3/13/2000	912795ET4	7/13/2000	5.47%	5.60%	5.64%
1FN045	S	(218,780,000)	98.10	(214,623,180)	3/10/2000	3/13/2000	912795ET4	7/13/2000	5.47%	5.60%	5.64%
1G0092	S	(13,760,000)	98.10	(13,498,560)	3/10/2000	3/13/2000	912795ET4	7/13/2000	5.47%	5.60%	5.64%
1G0092	B	18,150,000	98.31	17,843,265	3/21/2000	3/21/2000	912795ER8	7/6/2000	5.69%	5.63%	5.72%
1FN012	B	290,700,000	98.31	285,787,170	3/21/2000	3/21/2000	912795ER8	7/6/2000	5.69%	5.63%	5.72%
1FN045	B	287,150,000	98.31	282,297,165	3/21/2000	3/21/2000	912795ER8	7/6/2000	5.69%	5.63%	5.72%
1FN045	B	287,150,000	98.20	281,981,300	3/21/2000	3/21/2000	912795ET4	7/13/2000	5.68%	5.65%	5.69%
1FN012	B	290,700,000	98.20	285,467,400	3/21/2000	3/21/2000	912795ET4	7/13/2000	5.68%	5.65%	5.69%
1G0092	B	18,150,000	98.20	17,823,300	3/21/2000	3/21/2000	912795ET4	7/13/2000	5.68%	5.65%	5.69%
1FN012	B	3,375,000	97.38	3,286,575	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1FN045	B	2,225,000	97.38	2,166,705	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1G0092	B	3,300,000	97.38	3,213,540	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1FN012	B	190,000,000	98.10	186,390,000	3/22/2000	3/22/2000	912795ED9	7/20/2000	5.70%	5.69%	5.72%
1FN045	B	188,000,000	98.10	184,428,000	3/22/2000	3/22/2000	912795ED9	7/20/2000	5.70%	5.69%	5.72%
1G0092	B	11,000,000	98.10	10,791,000	3/22/2000	3/22/2000	912795ED9	7/20/2000	5.70%	5.69%	5.72%
1FN012	B	190,000,000	97.62	185,478,000	3/22/2000	3/22/2000	912795EE7	8/17/2000	5.79%	5.76%	5.79%
1FN045	B	188,000,000	97.62	183,525,600	3/22/2000	3/22/2000	912795EE7	8/17/2000	5.79%	5.76%	5.79%
1G0092	B	11,000,000	97.62	10,738,200	3/22/2000	3/22/2000	912795EE7	8/17/2000	5.79%	5.76%	5.79%
1G0092	B	11,000,000	97.99	10,778,900	3/22/2000	3/22/2000	912795EU1	7/27/2000	5.70%	5.64%	5.70%
1FN012	B	190,000,000	97.99	186,181,000	3/22/2000	3/22/2000	912795EU1	7/27/2000	5.70%	5.64%	5.70%
1FN045	B	188,000,000	97.99	184,221,200	3/22/2000	3/22/2000	912795EU1	7/27/2000	5.70%	5.64%	5.70%
1FN012	B	190,000,000	97.87	185,953,000	3/22/2000	3/22/2000	912795EV9	8/3/2000	5.72%	5.70%	5.74%
1FN045	B	188,000,000	97.87	183,995,600	3/22/2000	3/22/2000	912795EV9	8/3/2000	5.72%	5.70%	5.74%
1G0092	B	11,000,000	97.87	10,765,700	3/22/2000	3/22/2000	912795EV9	8/3/2000	5.72%	5.70%	5.74%
1G0092	B	11,000,000	97.75	10,752,500	3/22/2000	3/22/2000	912795EW7	8/10/2000	5.74%	5.73%	5.76%
1FN012	B	190,000,000	97.75	185,725,000	3/22/2000	3/22/2000	912795EW7	8/10/2000	5.74%	5.73%	5.76%
1FN045	B	188,000,000	97.75	183,770,000	3/22/2000	3/22/2000	912795EW7	8/10/2000	5.74%	5.73%	5.76%
1FN012	B	190,000,000	97.49	185,231,000	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1FN045	B	188,000,000	97.49	183,281,200	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1G0092	B	11,000,000	97.49	10,723,900	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1FN012	B	190,000,000	97.38	185,022,000	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1FN045	B	188,000,000	97.38	183,074,400	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1G0092	B	11,000,000	97.38	10,711,800	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.82%	5.81%	5.84%
1G0092	S	(18,150,000)	98.32	(17,845,080)	3/21/2000	3/22/2000	912795ER8	7/6/2000	5.65%	5.63%	5.72%
1FN012	S	(290,700,000)	98.32	(285,816,240)	3/21/2000	3/22/2000	912795ER8	7/6/2000	5.65%	5.63%	5.72%
1FN045	S	(287,150,000)	98.32	(282,325,880)	3/21/2000	3/22/2000	912795ER8	7/6/2000	5.65%	5.63%	5.72%
1FN045	S	(287,150,000)	98.22	(282,038,730)	3/21/2000	3/22/2000	912795ET4	7/13/2000	5.62%	5.65%	5.69%
1FN012	S	(290,700,000)	98.22	(285,525,540)	3/21/2000	3/22/2000	912795ET4	7/13/2000	5.62%	5.65%	5.69%
1G0092	S	(18,150,000)	98.22	(17,826,930)	3/21/2000	3/22/2000	912795ET4	7/13/2000	5.62%	5.65%	5.69%
1FN012	B	3,375,000	97.49	3,290,288	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1FN045	B	2,225,000	97.49	2,169,153	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1G0092	B	3,300,000	97.49	3,217,170	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.83%	5.80%	5.83%
1G0092	S	(14,300,000)	97.64	(13,962,520)	3/31/2000	3/31/2000	912795EX5	8/24/2000	5.82%	5.80%	5.85%
1FN012	B	700,000	97.52	682,640	3/31/2000	3/31/2000	912795EY3	8/31/2000	5.84%	5.83%	5.86%
1FN045	B	700,000	97.52	682,640	3/31/2000	3/31/2000	912795EY3	8/31/2000	5.84%	5.83%	5.86%
1G0092	B	8,250,000	97.52	8,045,							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(190,000,000)	98.35	(186,865,000)	4/12/2000	4/12/2000	912795EU1	7/27/2000	5.60%	5.53%	5.59%
1FN045	S	(188,000,000)	98.44	(185,067,200)	4/12/2000	4/12/2000	912795ED9	7/20/2000	5.67%	5.65%	5.68%
1FN045	S	(188,000,000)	98.35	(184,898,000)	4/12/2000	4/12/2000	912795EU1	7/27/2000	5.60%	5.53%	5.59%
1G0092	S	(11,000,000)	98.44	(10,828,400)	4/12/2000	4/12/2000	912795ED9	7/20/2000	5.67%	5.65%	5.68%
1G0092	S	(11,000,000)	98.35	(10,818,500)	4/12/2000	4/12/2000	912795EU1	7/27/2000	5.60%	5.53%	5.59%
1FN012	B	10,020,000	98.55	9,874,710	4/18/2000	4/18/2000	912795ED9	7/20/2000	5.61%	5.63%	5.65%
1FN012	B	10,020,000	98.47	9,866,694	4/18/2000	4/18/2000	912795EU1	7/27/2000	5.51%	5.50%	5.60%
1FN045	B	12,420,000	98.55	12,239,910	4/18/2000	4/18/2000	912795ED9	7/20/2000	5.61%	5.63%	5.65%
1FN045	B	12,420,000	98.47	12,229,974	4/18/2000	4/18/2000	912795EU1	7/27/2000	5.51%	5.50%	5.60%
1G0092	B	780,000	98.55	768,690	4/18/2000	4/18/2000	912795ED9	7/20/2000	5.61%	5.63%	5.65%
1G0092	B	780,000	98.47	768,066	4/18/2000	4/18/2000	912795EU1	7/27/2000	5.51%	5.50%	5.60%
1FN012	B	166,740,000	98.57	164,355,618	4/20/2000	4/20/2000	912795ED9	7/20/2000	5.66%	5.62%	5.64%
1FN012	B	166,740,000	98.49	164,222,226	4/20/2000	4/20/2000	912795EU1	7/27/2000	5.55%	5.52%	5.59%
1FN045	B	164,890,000	98.57	162,532,073	4/20/2000	4/20/2000	912795ED9	7/20/2000	5.66%	5.62%	5.64%
1FN045	B	164,890,000	98.49	162,400,161	4/20/2000	4/20/2000	912795EU1	7/27/2000	5.55%	5.52%	5.59%
1G0092	B	10,180,000	98.57	10,034,426	4/20/2000	4/20/2000	912795ED9	7/20/2000	5.66%	5.62%	5.64%
1G0092	B	10,180,000	98.49	10,026,282	4/20/2000	4/20/2000	912795EU1	7/27/2000	5.55%	5.52%	5.59%
1G0092	B	3,000,000	97.98	2,939,400	4/24/2000	4/24/2000	NULL	8/31/2000	5.64%	0.00%	0.00%
1FN012	S	(193,375,000)	98.13	(189,758,888)	4/28/2000	4/28/2000	912795EX5	8/24/2000	5.71%	5.70%	5.78%
1FN012	S	(194,075,000)	98.00	(190,193,500)	4/28/2000	4/28/2000	912795EY3	8/31/2000	5.76%	5.73%	5.78%
1FN012	B	194,800,000	97.65	190,222,200	4/28/2000	4/28/2000	912795FA4	9/21/2000	5.79%	5.78%	5.83%
1FN012	B	194,800,000	97.53	189,988,440	4/28/2000	4/28/2000	912795FB2	9/28/2000	5.81%	5.77%	5.84%
1FN045	S	(190,225,000)	98.13	(186,667,793)	4/28/2000	4/28/2000	912795EX5	8/24/2000	5.71%	5.70%	5.78%
1FN045	S	(190,925,000)	98.00	(187,106,500)	4/28/2000	4/28/2000	912795EY3	8/31/2000	5.76%	5.73%	5.78%
1FN045	B	191,630,000	97.65	187,126,695	4/28/2000	4/28/2000	912795FA4	9/21/2000	5.79%	5.78%	5.83%
1FN045	B	191,630,000	97.53	186,896,739	4/28/2000	4/28/2000	912795FB2	9/28/2000	5.81%	5.77%	5.84%
1G0092	S	(25,550,000)	98.00	(25,039,000)	4/28/2000	4/28/2000	912795EY3	8/31/2000	5.76%	5.73%	5.78%
1G0092	B	12,890,000	97.65	12,587,085	4/28/2000	4/28/2000	912795FA4	9/21/2000	5.79%	5.78%	5.83%
1G0092	B	12,890,000	97.53	12,571,617	4/28/2000	4/28/2000	912795FB2	9/28/2000	5.81%	5.77%	5.84%
1FN012	S	(76,000,000)	98.42	(74,799,200)	5/2/2000	5/3/2000	912795EW7	8/10/2000	5.69%	5.73%	5.81%
1FN045	S	(75,200,000)	98.42	(74,011,840)	5/2/2000	5/3/2000	912795EW7	8/10/2000	5.69%	5.73%	5.81%
1G0092	S	(4,400,000)	98.42	(4,330,480)	5/2/2000	5/3/2000	912795EW7	8/10/2000	5.69%	5.73%	5.81%
1FN012	S	(97,400,000)	97.72	(95,179,280)	5/2/2000	5/3/2000	912795FA4	9/21/2000	5.78%	5.82%	5.86%
1G0092	S	(6,445,000)	97.72	(6,298,054)	5/2/2000	5/3/2000	912795FA4	9/21/2000	5.78%	5.82%	5.86%
1FN045	S	(95,815,000)	97.72	(93,630,418)	5/2/2000	5/3/2000	912795FA4	9/21/2000	5.78%	5.82%	5.86%
1FN012	S	(97,400,000)	97.60	(95,062,400)	5/2/2000	5/3/2000	912795FB2	9/28/2000	5.80%	5.82%	5.85%
1FN045	S	(95,815,000)	97.60	(93,515,440)	5/2/2000	5/3/2000	912795FB2	9/28/2000	5.80%	5.82%	5.85%
1G0092	S	(6,445,000)	97.60	(6,290,320)	5/2/2000	5/3/2000	912795FB2	9/28/2000	5.80%	5.82%	5.85%
1FN012	S	(88,380,000)	98.79	(87,310,602)	5/2/2000	5/3/2000	912795ED9	7/20/2000	5.51%	5.54%	5.67%
1FN045	S	(88,655,000)	98.79	(87,582,275)	5/2/2000	5/3/2000	912795ED9	7/20/2000	5.51%	5.54%	5.67%
1G0092	S	(5,480,000)	98.79	(5,413,692)	5/2/2000	5/3/2000	912795ED9	7/20/2000	5.51%	5.54%	5.67%
1G0092	S	(4,400,000)	98.31	(4,325,640)	5/2/2000	5/3/2000	912795EE7	8/17/2000	5.69%	5.73%	5.81%
1FN012	S	(76,000,000)	98.31	(74,715,600)	5/2/2000	5/3/2000	912795EE7	8/17/2000	5.69%	5.73%	5.81%
1FN045	S	(75,200,000)	98.31	(73,929,120)	5/2/2000	5/3/2000	912795EE7	8/17/2000	5.69%	5.73%	5.81%
1G0092	S	(5,480,000)	98.69	(5,408,212)	5/2/2000	5/3/2000	912795EU1	7/27/2000	5.48%	5.53%	5.68%
1FN012	S	(88,380,000)	98.69	(87,222,222)	5/2/2000	5/3/2000	912795EU1	7/27/2000	5.48%	5.53%	5.68%
1FN045	S	(88,655,000)	98.69	(87,493,620)	5/2/2000	5/3/2000	912795EU1	7/27/2000	5.48%	5.53%	5.68%
1FN012	S	(76,000,000)	98.53	(74,882,800)	5/2/2000	5/3/2000	912795EV9	8/3/2000	5.69%	5.72%	5.81%
1FN045	S	(75,200,000)	98.53	(74,094,560)	5/2/2000	5/3/2000	912795EV9	8/3/2000	5.69%	5.72%	5.81%
1G0092	S	(4,400,000)	98.53	(4,335,320)	5/2/2000	5/3/2000	912795EV9	8/3/2000	5.69%	5.72%	5.81%
1FN045	B	19,010,000	98.25	18,677,325	5/10/2000	5/10/2000	912795EX5	8/24/2000	5.94%	5.93%	5.98%
1FN012	B	19,170,000	98.25	18,834,525	5/10/2000	5/10/2000	912795EX5	8/24/2000	5.94%	5.93%	5.98%
1G0092	B	1,140,000	98.25	1,120,050	5/10/2000	5/10/2000	912795EX5	8/24/2000	5.94%	5.93%	5.98%
1G0092	S	(5,480,000)	98.78	(5,413,144)	5/11/2000	5/12/2000	912795EU1	7/27/2000	5.70%	5.60%	5.77%
1FN012	S	(88,380,000)	98.78	(87,301,764)	5/11/2000	5/12/2000	912795EU1	7/27/2000	5.70%	5.60%	5.77%
1FN045	S	(88,655,000)	98.78	(87,573,409)	5/11/2000	5/12/2000	912795EU1	7/27/2000	5.70%	5.60%	5.77%
1FN012	S	(114,000,000)	98.66	(112,472,400)	5/11/2000	5/12/2000	912795EV9	8/3/2000	5.74%	5.72%	5.84%
1FN045	S	(112,800,000)	98.66	(111,288,480)	5/11/2000	5/12/2000	912795EV9	8/3/2000	5.74%	5.72%	5.84%
1G0092	S	(6,600,000)	98.66	(6,511,560)	5/11/2000	5/12/2000	912795EV9	8/3/2000	5.74%	5.72%	5.84%
1FN012	S	(114,000,000)	98.52	(112,312,800)	5/11/2000	5/12/2000	912795EW7	8/10/2000	5.85%	5.83%	5.95%
1FN045	S	(112,800,000)	98.52	(111,130,560)	5/11/2000	5/12/2000	912795EW7	8/10/2000	5.85%	5.83%	5.95%
1G0092	S	(6,600,000)	98.52	(6,502,320)	5/11/2000	5/12/2000	912795EW7	8/10/2000	5.85%	5.83%	5.95%
1FN012	S	(19,170,000)	98.27	(18,838,359)	5/11/2000	5/12/2000	912795EX5	8/24/2000	5.93%	5.97%	6.03%
1FN045	S	(19,010,000)	98.27	(18,681,127)	5/11/2000	5/12/2000	912795EX5	8/24/2000	5.93%	5.97%	6.03%
1G0092	S	(1,140,000)	98.27	(1,120,278)	5/11/2000	5/12/2000	912795EX5	8/24/2000	5.93%	5.97%	6.03%
1FN012	S	(97,400,000)	97.79	(95,247,460)	5/11/2000	5/12/2000	912795FA4	9/21/2000	5.98%	5.99%	6.03%
1FN045	S	(95,815,000)	97.79	(93,697,489)	5/11/2000	5/12/2000	912795FA4	9/21/2000	5.98%	5.99%	6.03%
1G0092	S	(6,445,000)	97.79	(6,302,566)	5/11/2000	5/12/2000	912795FA4	9/21/2000	5.98%	5.99%	6.03%
1FN012	S	(97,400,000)	97.68	(95,140,320)	5/11/2000	5/12/2000	912795FB2	9/28/2000	5.97%	5.98%	6.01%
1G0092	S	(6,445,000)	97.68	(6,295,476)	5/11/2000	5/12/2000	912795FB2	9/28/2000	5.97%	5.98%	6.01%
1FN045	S	(95,815,000)	97.68	(93,592,092)	5/11/2000	5/12/2000	912795FB2	9/28/2000	5.97%	5.98%	6.01%
1FN012	S	(88,380,000)	98.90	(87,407,820)	5/11/2000	5/12/2000	912795ED9	7/20/2000	5.66%	5.64%	5.78%
1FN045	S	(88,655,000)	98.90	(87,679,795)	5/11/2000	5/12/2000	912795ED9	7/20/2000	5.66%	5.64%	5.78%
1G0092	S	(5,480,000)	98.90	(5,419,720)	5/11/2000	5/12/2000	912795ED9	7/20/2000	5.66%	5.64%	5.78%
1G0092	S	(6,600,000)	98.38	(6,493,080)	5/11/2000	5/12/2000	912795EE7	8/17/2000	5.95%	5.96%	6.03%
1FN012	S	(114,000,000)	98.38	(112,153,200)	5/11/2000	5/12/2000	912795EE7	8/17/2000	5.95%	5.96%	6.03%
1FN045	S	(112,800,000)	98.38	(110,972,640)	5/11/2000	5/12/2000	912795EE7	8/17/2000	5.95%	5.96%	6.03%
1G0092	B	300,000	98.34	295,020	5/16/2000	5/16/2000	912795EX5	8/24/2000	5.98%	5.96%	6.01%
1FN012	B	193,250,000	99.13	191,568,725	5/23/2000	5/23/2000	912795ED9	7/20/2000	5.40%	5.39%	5.61%
1FN045	B	191,650,000	99.13	189,982,645	5/23/2000	5/23/2000	912795ED9	7/20/2000	5.40%	5.39%	5.61%
1G0092	B	11,500,000	99.13	11,399,950	5/23/2000	5/23/2000	912795ED9	7/20/2000	5.40%	5.39%	5.61%
1G0092	B	11,500,000	99.01	11,386,150	5/23/2000	5/23/2000	912795EU1	7/27/2000	5.48%	5.39%	5.58%
1FN012	B	193,250,000	99.01	191,336,825	5/23/2000	5/23/2000	912795EU1	7/27/2000	5.48%	5.39%	5.58%
1FN045	B	191,650,000	99.01	189,752,665	5/23/2000	5/23/2000	912795EU1	7/27/2000	5.48%	5.39%	5.58%
1FN045	B	191,650,000	98.51	188,794,415	5/23/2000	5/23/2000	912795EX5	8/24/2000	5.77%	5.75%	5.86%
1FN012	B	193,250,000	98.51	190,370,575	5/23/2000	5/23/2000	912795EX5	8/24/2000	5.77%	5.75%	5.86%

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	220,500,000	98.89	218,052,450	5/24/2000	5/24/2000	912795EV9	8/3/2000	5.63%	5.57%	5.63%
1FN045	B	219,000,000	98.89	216,569,100	5/24/2000	5/24/2000	912795EV9	8/3/2000	5.63%	5.57%	5.63%
1G0092	B	12,000,000	98.89	11,866,800	5/24/2000	5/24/2000	912795EV9	8/3/2000	5.63%	5.57%	5.63%
1FN012	B	220,500,000	98.78	217,809,900	5/24/2000	5/24/2000	912795EW7	8/10/2000	5.63%	5.60%	5.65%
1G0092	B	12,000,000	98.78	11,853,600	5/24/2000	5/24/2000	912795EW7	8/10/2000	5.63%	5.60%	5.65%
1FN045	B	219,000,000	98.78	216,328,200	5/24/2000	5/24/2000	912795EW7	8/10/2000	5.63%	5.60%	5.65%
1FN012	B	220,500,000	98.41	216,994,050	5/24/2000	5/24/2000	912795EY3	8/31/2000	5.78%	5.76%	5.82%
1FN045	B	219,000,000	98.41	215,517,900	5/24/2000	5/24/2000	912795EY3	8/31/2000	5.78%	5.76%	5.82%
1G0092	B	12,000,000	98.41	11,809,200	5/24/2000	5/24/2000	912795EY3	8/31/2000	5.78%	5.76%	5.82%
1FN012	B	220,500,000	98.29	216,729,450	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1FN045	B	219,000,000	98.29	215,255,100	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1G0092	B	12,000,000	98.29	11,794,800	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1FN012	B	220,500,000	98.04	216,178,200	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1FN045	B	219,000,000	98.04	214,707,600	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1G0092	B	12,000,000	98.04	11,764,800	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1FN012	S	(193,250,000)	99.14	(191,588,050)	5/24/2000	5/24/2000	912795ED9	7/20/2000	5.43%	5.42%	5.49%
1FN045	S	(191,650,000)	99.14	(190,001,810)	5/24/2000	5/24/2000	912795ED9	7/20/2000	5.43%	5.42%	5.49%
1G0092	S	(11,500,000)	99.14	(11,401,100)	5/24/2000	5/24/2000	912795ED9	7/20/2000	5.43%	5.42%	5.49%
1G0092	S	(11,500,000)	99.03	(11,388,450)	5/24/2000	5/24/2000	912795EU1	7/27/2000	5.46%	5.46%	5.49%
1FN012	B	2,775,000	98.29	2,727,548	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1FN045	B	1,600,000	98.29	1,572,640	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1FN012	S	(193,250,000)	99.03	(191,375,475)	5/24/2000	5/24/2000	912795EU1	7/27/2000	5.46%	5.46%	5.49%
1FN045	S	(191,650,000)	99.03	(189,790,995)	5/24/2000	5/24/2000	912795EU1	7/27/2000	5.46%	5.46%	5.49%
1G0092	B	4,350,000	98.29	4,275,615	5/24/2000	5/24/2000	912795EZ0	09/07/2000	5.81%	5.81%	5.85%
1G0092	B	4,350,000	98.04	4,264,740	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1FN012	B	2,775,000	98.04	2,720,610	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1FN045	B	1,600,000	98.04	1,568,640	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.88%	5.87%	5.90%
1FN045	S	(191,650,000)	98.53	(188,832,745)	5/24/2000	5/24/2000	912795EX5	8/24/2000	5.75%	5.72%	5.76%
1FN012	S	(193,250,000)	98.53	(190,409,225)	5/24/2000	5/24/2000	912795EX5	8/24/2000	5.75%	5.72%	5.76%
1G0092	S	(11,800,000)	98.53	(11,626,540)	5/24/2000	5/24/2000	912795EX5	8/24/2000	5.75%	5.72%	5.76%
1G0092	B	12,000,000	98.66	11,839,200	5/24/2000	5/24/2000	912795EE7	8/17/2000	5.68%	5.64%	5.69%
1FN012	B	220,500,000	98.66	217,545,300	5/24/2000	5/24/2000	912795EE7	8/17/2000	5.68%	5.64%	5.69%
1FN045	B	219,000,000	98.66	216,065,400	5/24/2000	5/24/2000	912795EE7	8/17/2000	5.68%	5.64%	5.69%
1FN012	B	30,175,000	99.32	29,969,810	6/6/2000	6/6/2000	912795ED9	7/20/2000	5.56%	5.45%	5.64%
1FN045	B	30,175,000	99.32	29,969,810	6/6/2000	6/6/2000	912795ED9	7/20/2000	5.56%	5.45%	5.64%
1FN012	B	49,820,000	99.49	49,565,918	6/15/2000	6/16/2000	912795ED9	7/20/2000	5.25%	5.39%	5.42%
1FN045	B	49,480,000	99.49	49,227,652	6/15/2000	6/16/2000	912795ED9	7/20/2000	5.25%	5.39%	5.42%
1G0092	B	2,590,000	99.49	2,576,791	6/15/2000	6/16/2000	912795ED9	7/20/2000	5.25%	5.39%	5.42%
1FN012	B	50,000	99.49	49,745	6/16/2000	6/16/2000	912795ED9	7/20/2000	5.40%	5.39%	5.44%
1FN045	B	60,000	99.49	59,694	6/16/2000	6/16/2000	912795ED9	7/20/2000	5.40%	5.39%	5.44%
1G0092	B	60,000	99.49	59,694	6/16/2000	6/16/2000	912795ED9	7/20/2000	5.40%	5.39%	5.44%
1G0092	S	(12,000,000)	99.26	(11,911,200)	6/15/2000	6/16/2000	912795EV9	8/3/2000	5.44%	5.49%	5.55%
1FN012	S	(220,500,000)	99.26	(218,868,300)	6/15/2000	6/16/2000	912795EV9	8/3/2000	5.44%	5.49%	5.55%
1FN045	S	(219,000,000)	99.26	(217,379,400)	6/15/2000	6/16/2000	912795EV9	8/3/2000	5.44%	5.49%	5.55%
1FN012	S	(220,500,000)	99.15	(218,625,750)	6/15/2000	6/16/2000	912795EW7	8/10/2000	5.46%	5.50%	5.55%
1FN045	S	(219,000,000)	99.15	(217,138,500)	6/15/2000	6/16/2000	912795EW7	8/10/2000	5.46%	5.50%	5.55%
1G0092	S	(12,000,000)	99.15	(11,898,000)	6/15/2000	6/16/2000	912795EW7	8/10/2000	5.46%	5.50%	5.55%
1FN012	B	172,000,000	98.45	169,334,000	6/21/2000	6/21/2000	912795FB2	9/28/2000	5.64%	5.62%	5.67%
1FN045	B	171,000,000	98.45	168,349,500	6/21/2000	6/21/2000	912795FB2	9/28/2000	5.64%	5.62%	5.67%
1G0092	B	10,000,000	98.45	9,845,000	6/21/2000	6/21/2000	912795FB2	9/28/2000	5.64%	5.62%	5.67%
1FN012	B	172,000,000	98.33	169,127,600	6/21/2000	6/21/2000	912795FC0	10/5/2000	5.67%	5.68%	5.71%
1FN045	B	171,000,000	98.33	168,144,300	6/21/2000	6/21/2000	912795FC0	10/5/2000	5.67%	5.68%	5.71%
1G0092	B	10,000,000	98.33	9,833,000	6/21/2000	6/21/2000	912795FC0	10/5/2000	5.67%	5.68%	5.71%
1G0092	B	10,000,000	98.08	9,808,000	6/21/2000	6/21/2000	912795FD8	10/19/2000	5.76%	5.75%	5.78%
1FN012	S	(223,275,000)	98.78	(220,551,045)	6/21/2000	6/21/2000	912795EZ0	09/07/2000	5.63%	5.58%	5.64%
1FN045	S	(220,600,000)	98.78	(217,908,680)	6/21/2000	6/21/2000	912795EZ0	09/07/2000	5.63%	5.58%	5.64%
1G0092	S	(16,350,000)	98.78	(16,150,530)	6/21/2000	6/21/2000	912795EZ0	09/07/2000	5.63%	5.58%	5.64%
1FN012	B	172,000,000	98.08	168,697,600	6/21/2000	6/21/2000	912795FD8	10/19/2000	5.76%	5.75%	5.78%
1FN045	B	171,000,000	98.08	167,716,800	6/21/2000	6/21/2000	912795FD8	10/19/2000	5.76%	5.75%	5.78%
1FN012	S	(223,275,000)	98.55	(220,037,513)	6/21/2000	6/21/2000	912795FA4	9/21/2000	5.67%	5.63%	5.69%
1FN045	S	(220,600,000)	98.55	(217,401,300)	6/21/2000	6/21/2000	912795FA4	9/21/2000	5.67%	5.63%	5.69%
1FN012	B	172,000,000	97.98	168,525,600	6/21/2000	6/21/2000	912795FE6	10/26/2000	5.73%	5.72%	5.78%
1FN045	B	171,000,000	97.98	167,545,800	6/21/2000	6/21/2000	912795FE6	10/26/2000	5.73%	5.72%	5.78%
1G0092	S	(16,350,000)	98.55	(16,112,925)	6/21/2000	6/21/2000	912795FA4	9/21/2000	5.67%	5.63%	5.69%
1G0092	B	10,000,000	97.98	9,798,000	6/21/2000	6/21/2000	912795FE6	10/26/2000	5.73%	5.72%	5.78%
1FN012	B	172,000,000	97.82	168,250,400	6/21/2000	6/21/2000	912795FF3	11/2/2000	5.86%	5.84%	5.86%
1FN045	B	171,000,000	97.82	167,272,200	6/21/2000	6/21/2000	912795FF3	11/2/2000	5.86%	5.84%	5.86%
1G0092	B	10,000,000	97.82	9,782,000	6/21/2000	6/21/2000	912795FF3	11/2/2000	5.86%	5.84%	5.86%
1FN012	B	172,000,000	97.58	167,837,600	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1G0092	B	10,000,000	97.58	9,758,000	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1FN045	B	171,000,000	97.58	166,861,800	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1G0092	B	425,000	97.70	415,225	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1FN012	B	2,050,000	97.70	2,002,850	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1FN045	B	300,000	97.70	293,100	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1FN012	B	2,050,000	97.58	2,000,390	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1G0092	B	425,000	97.58	414,715	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1FN045	B	300,000	97.58	292,740	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.89%	5.90%
1G0092	S	(2,650,000)	99.57	(2,638,605)	6/21/2000	6/21/2000	912795ED9	7/20/2000	5.34%	5.29%	5.36%
1FN012	S	(80,045,000)	99.57	(79,700,807)	6/21/2000	6/21/2000	912795ED9	7/20/2000	5.34%	5.29%	5.36%
1FN045	S	(79,715,000)	99.57	(79,372,226)	6/21/2000	6/21/2000	912795ED9	7/20/2000	5.34%	5.29%	5.36%
1FN012	S	(220,500,000)	99.13	(218,581,650)	6/21/2000	6/21/2000	912795EE7	8/17/2000	5.49%	5.46%	5.51%
1FN045	S	(219,000,000)	99.13	(217,094,700)	6/21/2000	6/21/2000	912795EE7	8/17/2000	5.49%	5.46%	5.51%
1G0092	S	(12,000,000)	99.13	(11,895,600)	6/21/2000	6/21/2000	912795EE7	8/17/2000	5.49%	5.46%	5.51%
1FN012	B	172,000,000	98.20	168,904,000	6/21/2000	6/21/2000	912795EG2	10/12/2000	5.73%	5.72%	5.77%
1FN045	B	171,000,000	98.20	167,922,000	6/21/2000	6/21/2000	912795EG2				

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(12,000,000)	98.90	(11,868,000)	6/21/2000	6/21/2000	912795EY3	8/31/2000	5.58%	5.51%	5.58%
1FN045	S	(219,000,000)	98.90	(216,591,000)	6/21/2000	6/21/2000	912795EY3	8/31/2000	5.58%	5.51%	5.58%
1FN012	B	172,000,000	97.70	168,044,000	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1FN045	B	171,000,000	97.70	167,067,000	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1G0092	B	10,000,000	97.70	9,770,000	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.87%	5.88%	5.90%
1FN012	B	475,000	97.84	464,740	6/30/2000	6/30/2000	912795EH0	11/9/2000	5.89%	5.83%	5.90%
1FN045	B	450,000	97.84	440,280	6/30/2000	6/30/2000	912795EH0	11/9/2000	5.89%	5.83%	5.90%
1G0092	B	75,000	97.84	73,380	6/30/2000	6/30/2000	912795EH0	11/9/2000	5.89%	5.83%	5.90%
1FN012	B	15,310,000	97.95	14,996,145	7/7/2000	7/7/2000	912795EH0	11/9/2000	5.90%	5.86%	5.91%
1FN045	S	(171,300,000)	97.99	(167,856,870)	7/17/2000	7/18/2000	912795FG1	11/16/2000	5.93%	5.94%	5.99%
1FN012	S	(174,050,000)	97.99	(170,551,595)	7/17/2000	7/18/2000	912795FG1	11/16/2000	5.93%	5.94%	5.99%
1G0092	S	(10,425,000)	97.99	(10,215,458)	7/17/2000	7/18/2000	912795FG1	11/16/2000	5.93%	5.94%	5.99%
1FN012	S	(172,000,000)	98.81	(169,953,200)	7/17/2000	7/18/2000	912795FB2	9/28/2000	5.87%	5.92%	5.95%
1FN045	S	(171,000,000)	98.81	(168,965,100)	7/17/2000	7/18/2000	912795FB2	9/28/2000	5.87%	5.92%	5.95%
1G0092	S	(10,000,000)	98.81	(9,881,000)	7/17/2000	7/18/2000	912795FB2	9/28/2000	5.87%	5.92%	5.95%
1G0092	S	(10,500,000)	98.10	(10,300,500)	7/17/2000	7/18/2000	912795EH0	11/9/2000	5.95%	5.96%	6.01%
1FN012	S	(172,000,000)	98.70	(169,764,000)	7/17/2000	7/18/2000	912795FC0	10/5/2000	5.85%	5.92%	5.97%
1FN045	S	(171,000,000)	98.70	(168,777,000)	7/17/2000	7/18/2000	912795FC0	10/5/2000	5.85%	5.92%	5.97%
1G0092	S	(10,000,000)	98.70	(9,870,000)	7/17/2000	7/18/2000	912795FC0	10/5/2000	5.85%	5.92%	5.97%
1FN012	S	(189,835,000)	98.10	(186,228,135)	7/17/2000	7/18/2000	912795EH0	11/9/2000	5.95%	5.96%	6.01%
1FN045	S	(171,750,000)	98.10	(168,486,750)	7/17/2000	7/18/2000	912795EH0	11/9/2000	5.95%	5.96%	6.01%
1FN012	B	7,950,000	98.32	7,816,440	7/24/2000	7/24/2000	912795FF3	11/2/2000	5.99%	5.97%	6.00%
1FN045	B	7,750,000	98.32	7,619,800	7/24/2000	7/24/2000	912795FF3	11/2/2000	5.99%	5.97%	6.00%
1G0092	B	500,000	98.32	491,600	7/24/2000	7/24/2000	912795FF3	11/2/2000	5.99%	5.97%	6.00%
1FN012	S	(172,000,000)	98.73	(169,815,600)	7/27/2000	7/28/2000	912795EG2	10/12/2000	5.94%	5.97%	6.02%
1FN045	S	(171,000,000)	98.73	(168,828,300)	7/27/2000	7/28/2000	912795EG2	10/12/2000	5.94%	5.97%	6.02%
1G0092	S	(10,000,000)	98.73	(9,873,000)	7/27/2000	7/28/2000	912795EG2	10/12/2000	5.94%	5.97%	6.02%
1FN012	S	(172,000,000)	98.62	(169,626,400)	7/27/2000	7/28/2000	912795FD8	10/19/2000	5.91%	5.93%	5.99%
1FN045	S	(171,000,000)	98.62	(168,640,200)	7/27/2000	7/28/2000	912795FD8	10/19/2000	5.91%	5.93%	5.99%
1G0092	S	(10,000,000)	98.62	(9,862,000)	7/27/2000	7/28/2000	912795FD8	10/19/2000	5.91%	5.93%	5.99%
1FN012	S	(172,000,000)	98.49	(169,402,800)	7/27/2000	7/28/2000	912795FE6	10/26/2000	5.97%	5.98%	6.03%
1FN045	S	(171,000,000)	98.49	(168,417,900)	7/27/2000	7/28/2000	912795FE6	10/26/2000	5.97%	5.98%	6.03%
1G0092	S	(10,000,000)	98.49	(9,849,000)	7/27/2000	7/28/2000	912795FE6	10/26/2000	5.97%	5.98%	6.03%
1G0092	S	(10,500,000)	98.37	(10,328,850)	7/27/2000	7/28/2000	912795FF3	11/2/2000	5.99%	5.96%	6.18%
1FN012	S	(179,950,000)	98.37	(177,016,815)	7/27/2000	7/28/2000	912795FF3	11/2/2000	5.99%	5.96%	6.18%
1FN045	S	(178,750,000)	98.37	(175,836,375)	7/27/2000	7/28/2000	912795FF3	11/2/2000	5.99%	5.96%	6.18%
1FN012	B	20,250,000	98.68	19,982,700	8/8/2000	8/8/2000	912795FE6	10/26/2000	6.02%	6.00%	6.03%
1FN045	B	20,250,000	98.68	19,982,700	8/8/2000	8/8/2000	912795FE6	10/26/2000	6.02%	6.00%	6.03%
1FN012	B	212,050,000	99.00	209,929,500	8/14/2000	8/14/2000	912795EG2	10/12/2000	6.10%	6.04%	6.08%
1FN045	B	207,975,000	99.00	205,895,250	8/14/2000	8/14/2000	912795EG2	10/12/2000	6.10%	6.04%	6.08%
1G0092	B	12,275,000	99.00	12,152,250	8/14/2000	8/14/2000	912795EG2	10/12/2000	6.10%	6.04%	6.08%
1FN012	B	212,050,000	99.23	210,417,215	8/14/2000	8/14/2000	912795FB2	9/28/2000	6.16%	6.12%	6.20%
1FN045	B	207,975,000	99.23	206,373,593	8/14/2000	8/14/2000	912795FB2	9/28/2000	6.16%	6.12%	6.20%
1G0092	B	12,275,000	99.23	12,180,483	8/14/2000	8/14/2000	912795FB2	9/28/2000	6.16%	6.12%	6.20%
1FN012	B	212,050,000	99.12	210,183,960	8/14/2000	8/14/2000	912795FC0	10/5/2000	6.09%	6.03%	6.08%
1FN045	B	207,975,000	99.12	206,144,820	8/14/2000	8/14/2000	912795FC0	10/5/2000	6.09%	6.03%	6.08%
1G0092	B	12,275,000	99.12	12,166,980	8/14/2000	8/14/2000	912795FC0	10/5/2000	6.09%	6.03%	6.08%
1FN012	S	(212,050,000)	99.02	(209,971,910)	8/15/2000	8/15/2000	912795EG2	10/12/2000	6.08%	6.04%	6.06%
1FN045	S	(207,975,000)	99.02	(205,936,845)	8/15/2000	8/15/2000	912795EG2	10/12/2000	6.08%	6.04%	6.06%
1G0092	S	(12,275,000)	99.02	(12,154,705)	8/15/2000	8/15/2000	912795EG2	10/12/2000	6.08%	6.04%	6.06%
1FN012	B	206,500,000	98.55	203,505,750	8/15/2000	8/15/2000	912795EH0	11/9/2000	6.07%	6.07%	6.08%
1FN045	B	202,600,000	98.55	199,662,300	8/15/2000	8/15/2000	912795EH0	11/9/2000	6.07%	6.07%	6.08%
1G0092	B	11,800,000	98.55	11,628,900	8/15/2000	8/15/2000	912795EH0	11/9/2000	6.07%	6.07%	6.08%
1FN012	S	(212,050,000)	99.25	(210,459,625)	8/15/2000	8/15/2000	912795FB2	9/28/2000	6.14%	6.14%	6.20%
1FN045	S	(207,975,000)	99.25	(206,415,188)	8/15/2000	8/15/2000	912795FB2	9/28/2000	6.14%	6.14%	6.20%
1FN012	B	206,500,000	98.09	202,555,850	8/15/2000	8/15/2000	912795EJ6	12/7/2000	6.03%	6.02%	6.05%
1FN045	B	202,600,000	98.09	198,730,340	8/15/2000	8/15/2000	912795EJ6	12/7/2000	6.03%	6.02%	6.05%
1G0092	S	(12,275,000)	99.25	(12,182,938)	8/15/2000	8/15/2000	912795FB2	9/28/2000	6.14%	6.14%	6.20%
1G0092	B	11,800,000	98.09	11,574,620	8/15/2000	8/15/2000	912795EJ6	12/7/2000	6.03%	6.02%	6.05%
1FN012	S	(212,050,000)	99.14	(210,226,370)	8/15/2000	8/15/2000	912795FC0	10/5/2000	6.07%	6.03%	6.05%
1FN045	S	(207,975,000)	99.14	(206,186,415)	8/15/2000	8/15/2000	912795FC0	10/5/2000	6.07%	6.03%	6.05%
1FN012	B	206,500,000	98.67	203,753,550	8/15/2000	8/15/2000	912795FF3	11/2/2000	6.06%	6.05%	6.07%
1FN045	B	202,600,000	98.67	199,905,420	8/15/2000	8/15/2000	912795FF3	11/2/2000	6.06%	6.05%	6.07%
1G0092	B	11,800,000	98.67	11,643,060	8/15/2000	8/15/2000	912795FF3	11/2/2000	6.06%	6.05%	6.07%
1G0092	S	(12,275,000)	99.14	(12,169,435)	8/15/2000	8/15/2000	912795FC0	10/5/2000	6.07%	6.03%	6.05%
1FN012	B	206,500,000	98.43	203,257,950	8/15/2000	8/15/2000	912795FG1	11/16/2000	6.08%	6.06%	6.08%
1FN045	B	202,600,000	98.43	199,419,180	8/15/2000	8/15/2000	912795FG1	11/16/2000	6.08%	6.06%	6.08%
1G0092	B	11,800,000	98.43	11,614,740	8/15/2000	8/15/2000	912795FG1	11/16/2000	6.08%	6.06%	6.08%
1FN012	S	(20,250,000)	98.79	(20,004,975)	8/15/2000	8/15/2000	912795FE6	10/26/2000	6.05%	6.03%	6.05%
1FN045	S	(20,250,000)	98.79	(20,004,975)	8/15/2000	8/15/2000	912795FE6	10/26/2000	6.05%	6.03%	6.05%
1FN012	B	206,500,000	98.20	202,783,000	8/15/2000	8/15/2000	912795FJ5	11/30/2000	6.06%	6.01%	6.04%
1FN045	B	202,600,000	98.20	198,953,200	8/15/2000	8/15/2000	912795FJ5	11/30/2000	6.06%	6.01%	6.04%
1G0092	B	11,800,000	98.20	11,587,600	8/15/2000	8/15/2000	912795FJ5	11/30/2000	6.06%	6.01%	6.04%
1FN012	B	206,500,000	97.97	202,308,050	8/15/2000	8/15/2000	912795FK2	12/14/2000	6.04%	6.02%	6.04%
1FN045	B	202,600,000	97.97	198,487,220	8/15/2000	8/15/2000	912795FK2	12/14/2000	6.04%	6.02%	6.04%
1G0092	B	11,800,000	97.97	11,560,460	8/15/2000	8/15/2000	912795FK2	12/14/2000	6.04%	6.02%	6.04%
1FN012	B	206,500,000	97.85	202,060,250	8/15/2000	8/15/2000	912795FL0	12/21/2000	6.05%	6.01%	6.04%
1FN045	B	202,600,000	97.85	198,244,100	8/15/2000	8/15/2000	912795FL0	12/21/2000	6.05%	6.01%	6.04%
1G0092	B	11,800,000	97.85	11,546,300	8/15/2000	8/15/2000	912795FL0	12/21/2000	6.05%	6.01%	6.04%
1FN045	B	25,000	98.55	24,638	8/15/2000	8/15/2000	912795EH0	11/9/2000	6.07%	6.07%	6.08%
1FN045	B	25,000	98.67	24,668	8/15/2000	8/15/2000	912795FF3	11/2/2000	6.06%	6.05%	6.07%
1FN045	B	14,150,000	98.88	13,991,520	8/28/2000	8/28/2000	912795FF3	11/2/2000	6.11%	6.01%	6.13%
1FN045	B	26,200,000	99.07	25,956,340	9/13/2000	9/13/2000	912795EH0	11/9/2000	5.87%	5.87%	5.89%
1FN012	S	(206,500,000)	98.38	(203,154,700)	9/13/2000	9/13/2000	912795FL0	12/21/2000	5.89%	5.88%	5.90%
1FN045	S	(202,600,000)	98.38	(							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(202,600,000)	98.61	(199,783,860)	9/14/2000	9/14/2000	912795EJ6	12/7/2000	5.96%	5.92%	5.97%
1FN012	S	(206,500,000)	98.61	(203,629,650)	9/14/2000	9/14/2000	912795EJ6	12/7/2000	5.96%	5.92%	5.97%
1G0092	S	(11,800,000)	98.73	(11,650,140)	9/14/2000	9/14/2000	912795FJ5	11/30/2000	5.94%	5.90%	5.96%
1FN012	S	(206,500,000)	98.73	(203,877,450)	9/14/2000	9/14/2000	912795FJ5	11/30/2000	5.94%	5.90%	5.96%
1FN045	S	(202,600,000)	98.73	(200,026,980)	9/14/2000	9/14/2000	912795FJ5	11/30/2000	5.94%	5.90%	5.96%
1FN012	S	(206,500,000)	98.50	(203,402,500)	9/14/2000	9/14/2000	912795FK2	12/14/2000	5.93%	5.91%	5.97%
1FN045	S	(202,600,000)	98.50	(199,561,000)	9/14/2000	9/14/2000	912795FK2	12/14/2000	5.93%	5.91%	5.97%
1G0092	S	(11,800,000)	98.50	(11,623,000)	9/14/2000	9/14/2000	912795FK2	12/14/2000	5.93%	5.91%	5.97%
1FN012	S	(206,500,000)	98.98	(204,393,700)	9/14/2000	9/15/2000	912795FG1	11/16/2000	5.83%	5.88%	5.94%
1FN045	S	(202,600,000)	98.98	(200,533,480)	9/14/2000	9/15/2000	912795FG1	11/16/2000	5.83%	5.88%	5.94%
1FN012	S	(206,500,000)	99.10	(204,641,500)	9/14/2000	9/15/2000	912795EH0	11/9/2000	5.79%	5.87%	5.94%
1FN045	S	(26,200,000)	99.10	(25,964,200)	9/14/2000	9/15/2000	912795EH0	11/9/2000	5.79%	5.87%	5.94%
1FN045	S	(202,625,000)	99.10	(200,801,375)	9/14/2000	9/15/2000	912795EH0	11/9/2000	5.79%	5.87%	5.94%
1G0092	S	(11,800,000)	99.10	(11,693,800)	9/14/2000	9/15/2000	912795EH0	11/9/2000	5.79%	5.87%	5.94%
1G0092	S	(11,800,000)	98.98	(11,679,640)	9/14/2000	9/15/2000	912795FG1	11/16/2000	5.83%	5.88%	5.94%
1FN012	S	(206,500,000)	99.21	(204,868,650)	9/14/2000	9/15/2000	912795FF3	11/2/2000	5.80%	5.89%	5.94%
1FN045	S	(216,775,000)	99.21	(215,062,478)	9/14/2000	9/15/2000	912795FF3	11/2/2000	5.80%	5.89%	5.94%
1G0092	S	(11,800,000)	99.21	(11,706,780)	9/14/2000	9/15/2000	912795FF3	11/2/2000	5.80%	5.89%	5.94%
1FN012	B	23,400,000	98.56	23,063,040	9/18/2000	9/18/2000	912795FK2	12/14/2000	5.96%	5.95%	5.98%
1FN045	B	23,625,000	98.56	23,284,800	9/18/2000	9/18/2000	912795FK2	12/14/2000	5.96%	5.95%	5.98%
1G0092	B	1,375,000	98.56	1,355,200	9/18/2000	9/18/2000	912795FK2	12/14/2000	5.96%	5.95%	5.98%
1FN012	B	26,350,000	98.68	26,002,180	9/26/2000	9/26/2000	912795FK2	12/14/2000	6.02%	5.96%	6.00%
1FN045	B	275,000	98.74	271,535	9/29/2000	9/29/2000	912795FK2	12/14/2000	5.97%	5.98%	6.02%
1G0092	B	25,000	98.74	24,685	9/29/2000	9/29/2000	912795FK2	12/14/2000	5.97%	5.98%	6.02%
1FN012	B	275,000	98.74	271,535	9/29/2000	9/29/2000	912795FK2	12/14/2000	5.97%	5.98%	6.02%
1FN045	B	26,275,000	98.91	25,988,603	10/10/2000	10/10/2000	912795FK2	12/14/2000	6.04%	5.98%	6.02%
1FN012	B	49,000,000	98.95	48,485,500	10/12/2000	10/12/2000	912795FK2	12/14/2000	6.00%	5.93%	6.00%
1FN045	B	49,400,000	98.95	48,881,300	10/12/2000	10/12/2000	912795FK2	12/14/2000	6.00%	5.93%	6.00%
1G0092	B	2,200,000	98.95	2,176,900	10/12/2000	10/12/2000	912795FK2	12/14/2000	6.00%	5.93%	6.00%
1FN012	B	48,275,000	98.50	47,550,875	10/13/2000	10/13/2000	912795FN6	01/11/2001	6.00%	5.96%	6.02%
1G0092	B	2,750,000	98.50	2,708,750	10/13/2000	10/13/2000	912795FN6	01/11/2001	6.00%	5.96%	6.02%
1FN045	B	48,775,000	98.50	48,043,375	10/13/2000	10/13/2000	912795FN6	01/11/2001	6.00%	5.96%	6.02%
1FN012	B	290,625,000	98.31	285,713,438	10/16/2000	10/16/2000	912795FQ9	01/25/2001	6.02%	5.99%	6.05%
1FN045	B	293,250,000	98.31	288,294,075	10/16/2000	10/16/2000	912795FQ9	01/25/2001	6.02%	5.99%	6.05%
1FN045	B	293,250,000	98.41	288,587,325	10/16/2000	10/16/2000	912795FP1	01/18/2001	6.09%	6.04%	6.09%
1G0092	B	16,525,000	98.41	16,262,253	10/16/2000	10/16/2000	912795FP1	01/18/2001	6.09%	6.04%	6.09%
1FN012	B	290,625,000	98.41	286,004,063	10/16/2000	10/16/2000	912795FP1	01/18/2001	6.09%	6.04%	6.09%
1G0092	B	16,525,000	98.31	16,245,728	10/16/2000	10/16/2000	912795FQ9	01/25/2001	6.02%	5.99%	6.05%
1FN012	B	195,600,000	98.67	192,998,520	10/17/2000	10/17/2000	912795ES6	1/4/2001	6.06%	6.01%	6.06%
1FN045	B	197,375,000	98.67	194,749,913	10/17/2000	10/17/2000	912795ES6	1/4/2001	6.06%	6.01%	6.06%
1G0092	B	11,125,000	98.67	10,977,038	10/17/2000	10/17/2000	912795ES6	1/4/2001	6.06%	6.01%	6.06%
1FN012	B	195,600,000	98.55	192,763,800	10/17/2000	10/17/2000	912795FN6	01/11/2001	6.07%	6.05%	6.08%
1FN045	B	197,375,000	98.55	194,513,063	10/17/2000	10/17/2000	912795FN6	01/11/2001	6.07%	6.05%	6.08%
1G0092	B	11,125,000	98.55	10,963,688	10/17/2000	10/17/2000	912795FN6	01/11/2001	6.07%	6.05%	6.08%
1FN012	B	3,175,000	98.57	3,129,598	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1FN045	B	1,025,000	98.57	1,010,343	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1FN045	B	213,750,000	98.22	209,945,250	10/18/2000	10/18/2000	912795FR7	02/01/2001	6.05%	5.96%	6.04%
1FN012	B	211,250,000	98.22	207,489,750	10/18/2000	10/18/2000	912795FR7	02/01/2001	6.05%	5.96%	6.04%
1G0092	B	11,250,000	98.22	11,049,750	10/18/2000	10/18/2000	912795FR7	02/01/2001	6.05%	5.96%	6.04%
1G0092	B	1,825,000	98.57	1,798,903	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1G0092	S	(16,525,000)	98.44	(16,267,210)	10/17/2000	10/18/2000	912795FP1	01/18/2001	6.04%	6.09%	6.13%
1FN012	B	211,250,000	98.10	207,236,250	10/18/2000	10/18/2000	912795FS5	02/08/2001	6.05%	5.96%	6.04%
1FN045	B	213,750,000	98.10	209,688,750	10/18/2000	10/18/2000	912795FS5	02/08/2001	6.05%	5.96%	6.04%
1FN012	S	(290,625,000)	98.34	(285,800,625)	10/17/2000	10/18/2000	912795FQ9	01/25/2001	5.98%	6.02%	6.05%
1FN045	S	(293,250,000)	98.34	(288,382,050)	10/17/2000	10/18/2000	912795FQ9	01/25/2001	5.98%	6.02%	6.05%
1G0092	B	11,250,000	98.10	11,036,250	10/18/2000	10/18/2000	912795FS5	02/08/2001	6.05%	5.96%	6.04%
1FN012	S	(195,600,000)	98.69	(193,037,640)	10/17/2000	10/18/2000	912795ES6	1/4/2001	5.97%	6.01%	6.06%
1FN045	S	(197,375,000)	98.69	(194,789,388)	10/17/2000	10/18/2000	912795ES6	1/4/2001	5.97%	6.01%	6.06%
1G0092	S	(11,125,000)	98.69	(10,979,263)	10/17/2000	10/18/2000	912795ES6	1/4/2001	5.97%	6.01%	6.06%
1G0092	S	(16,525,000)	98.34	(16,250,685)	10/17/2000	10/18/2000	912795FQ9	01/25/2001	5.98%	6.02%	6.05%
1FN012	B	211,250,000	97.99	207,003,875	10/18/2000	10/18/2000	912795FT3	02/15/2001	6.03%	5.96%	6.03%
1FN045	B	213,750,000	97.99	209,453,625	10/18/2000	10/18/2000	912795FT3	02/15/2001	6.03%	5.96%	6.03%
1G0092	B	11,250,000	97.99	11,023,875	10/18/2000	10/18/2000	912795FT3	02/15/2001	6.03%	5.96%	6.03%
1FN012	B	211,250,000	97.87	206,750,375	10/18/2000	10/18/2000	912795FU0	02/22/2001	6.04%	5.96%	6.02%
1FN045	B	213,750,000	97.87	209,197,125	10/18/2000	10/18/2000	912795FU0	02/22/2001	6.04%	5.96%	6.02%
1G0092	B	11,250,000	97.87	11,010,375	10/18/2000	10/18/2000	912795FU0	02/22/2001	6.04%	5.96%	6.02%
1FN012	B	211,250,000	98.57	208,229,125	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1FN045	B	213,750,000	98.57	210,693,375	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1G0092	B	11,250,000	98.57	11,089,125	10/18/2000	10/18/2000	912795FN6	01/11/2001	6.06%	6.01%	6.07%
1FN012	S	(243,875,000)	98.57	(240,387,588)	10/17/2000	10/18/2000	912795FN6	01/11/2001	5.99%	6.05%	6.08%
1FN045	S	(246,150,000)	98.57	(242,630,055)	10/17/2000	10/18/2000	912795FN6	01/11/2001	5.99%	6.05%	6.08%
1G0092	S	(13,875,000)	98.57	(13,676,588)	10/17/2000	10/18/2000	912795FN6	01/11/2001	5.99%	6.05%	6.08%
1FN012	S	(99,025,000)	99.05	(98,084,263)	10/17/2000	10/18/2000	912795FK2	12/14/2000	5.90%	5.98%	6.04%
1FN045	S	(99,575,000)	99.05	(98,629,038)	10/17/2000	10/18/2000	912795FK2	12/14/2000	5.90%	5.98%	6.04%
1FN012	B	3,175,000	98.44	3,125,470	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1FN045	B	1,025,000	98.44	1,009,010	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1G0092	B	11,250,000	98.44	11,074,500	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1FN012	B	211,250,000	98.44	207,954,500	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1G0092	S	(3,600,000)	99.05	(3,565,800)	10/17/2000	10/18/2000	912795FK2	12/14/2000	5.90%	5.98%	6.04%
1FN045	B	213,750,000	98.44	210,415,500	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1G0092	B	1,825,000	98.44	1,796,530	10/18/2000	10/18/2000	912795FP1	01/18/2001	6.10%	6.06%	6.12%
1FN012	B	211,250,000	98.34	207,743,250	10/18/2000	10/18/2000	912795FQ9	01/25/2001	6.04%	5.98%	6.08%
1FN045	B	213,750,000	98.34	210,201,750	10/18/2000	10/18/2000	912795FQ9	01/25/2001	6.04%	5.98%	6.08%
1G0092	B	11,250,000	98.34	11,063,250	10/18/2000</						

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(213,750,000)	98.40	(210,330,000)	10/23/2000	10/23/2000	912795FQ9	01/25/2001	6.13%	6.09%	6.15%
1G0092	S	(11,250,000)	98.40	(11,070,000)	10/23/2000	10/23/2000	912795FQ9	01/25/2001	6.13%	6.09%	6.15%
1FN012	S	(211,250,000)	98.29	(207,637,625)	10/23/2000	10/23/2000	912795FR7	02/01/2001	6.10%	6.05%	6.10%
1FN045	S	(213,750,000)	98.29	(210,094,875)	10/23/2000	10/23/2000	912795FR7	02/01/2001	6.10%	6.05%	6.10%
1G0092	S	(11,250,000)	98.29	(11,057,625)	10/23/2000	10/23/2000	912795FR7	02/01/2001	6.10%	6.05%	6.10%
1FN012	B	9,950,000	98.54	9,804,730	10/24/2000	10/25/2000	912795FP1	01/18/2001	6.11%	6.15%	6.20%
1FN045	B	10,050,000	98.54	9,903,270	10/24/2000	10/25/2000	912795FP1	01/18/2001	6.11%	6.15%	6.20%
1FN012	B	221,100,000	98.43	217,628,730	10/24/2000	10/25/2000	912795FQ9	01/25/2001	6.08%	6.14%	6.17%
1FN045	B	223,700,000	98.43	220,187,910	10/24/2000	10/25/2000	912795FQ9	01/25/2001	6.08%	6.14%	6.17%
1G0092	B	11,500,000	98.43	11,319,450	10/24/2000	10/25/2000	912795FQ9	01/25/2001	6.08%	6.14%	6.17%
1FN012	B	221,100,000	98.32	217,385,520	10/24/2000	10/25/2000	912795FR7	02/01/2001	6.05%	6.07%	6.11%
1FN045	B	223,700,000	98.32	219,941,840	10/24/2000	10/25/2000	912795FR7	02/01/2001	6.05%	6.07%	6.11%
1G0092	B	11,500,000	98.32	11,306,800	10/24/2000	10/25/2000	912795FR7	02/01/2001	6.05%	6.07%	6.11%
1FN012	S	(19,890,000)	98.55	(19,601,595)	10/26/2000	10/26/2000	912795FP1	01/18/2001	6.21%	6.15%	6.22%
1FN045	S	(20,075,000)	98.55	(19,783,913)	10/26/2000	10/26/2000	912795FP1	01/18/2001	6.21%	6.15%	6.22%
1FN012	B	250,000	98.77	246,925	10/31/2000	10/31/2000	912795FN6	01/11/2001	6.15%	6.12%	6.15%
1FN045	B	275,000	98.77	271,618	10/31/2000	10/31/2000	912795FN6	01/11/2001	6.15%	6.12%	6.15%
1FN012	B	26,300,000	98.82	25,989,660	11/3/2000	11/3/2000	912795FN6	01/11/2001	6.16%	6.16%	6.19%
1FN012	S	(211,250,000)	98.32	(207,701,000)	11/15/2000	11/16/2000	912795FU0	02/22/2001	6.11%	6.14%	6.17%
1FN045	S	(213,750,000)	98.32	(210,159,000)	11/15/2000	11/16/2000	912795FU0	02/22/2001	6.11%	6.14%	6.17%
1G0092	S	(11,250,000)	98.32	(11,061,000)	11/15/2000	11/16/2000	912795FU0	02/22/2001	6.11%	6.14%	6.17%
1G0092	S	(4,500,000)	98.44	(4,429,800)	11/15/2000	11/16/2000	912795FT3	02/15/2001	6.10%	6.17%	6.19%
1FN012	S	(84,500,000)	98.44	(83,181,800)	11/15/2000	11/16/2000	912795FT3	02/15/2001	6.10%	6.17%	6.19%
1FN045	S	(85,500,000)	98.44	(84,166,200)	11/15/2000	11/16/2000	912795FT3	02/15/2001	6.10%	6.17%	6.19%
1FN012	B	26,225,000	99.07	25,981,108	11/17/2000	11/17/2000	912795FN6	01/11/2001	6.09%	6.10%	6.12%
1FN012	B	1,675,000	99.11	1,660,093	11/20/2000	11/20/2000	912795FN6	01/11/2001	6.16%	6.11%	6.13%
1FN045	B	1,700,000	99.11	1,684,870	11/20/2000	11/20/2000	912795FN6	01/11/2001	6.16%	6.11%	6.13%
1G0092	B	100,000	99.11	99,110	11/20/2000	11/20/2000	912795FN6	01/11/2001	6.16%	6.11%	6.13%
1FN012	B	149,950,000	98.48	147,670,760	11/30/2000	11/30/2000	912795FV8	03/01/2001	6.01%	6.00%	6.05%
1FN045	B	151,700,000	98.48	149,394,160	11/30/2000	11/30/2000	912795FV8	03/01/2001	6.01%	6.00%	6.05%
1G0092	B	7,800,000	98.48	7,681,440	11/30/2000	11/30/2000	912795FV8	03/01/2001	6.01%	6.00%	6.05%
1FN012	B	149,950,000	98.37	147,505,815	11/30/2000	11/30/2000	912795FW6	03/08/2001	5.99%	5.98%	6.03%
1FN045	B	151,700,000	98.37	149,227,290	11/30/2000	11/30/2000	912795FW6	03/08/2001	5.99%	5.98%	6.03%
1G0092	B	7,800,000	98.37	7,672,860	11/30/2000	11/30/2000	912795FW6	03/08/2001	5.99%	5.98%	6.03%
1FN012	B	26,225,000	99.13	25,996,843	12/4/2000	12/4/2000	912795FQ9	01/25/2001	6.02%	5.95%	6.01%
1FN012	S	(221,100,000)	99.22	(219,375,420)	12/14/2000	12/15/2000	912795FR7	02/01/2001	5.73%	5.76%	5.87%
1FN045	S	(223,700,000)	99.22	(221,955,140)	12/14/2000	12/15/2000	912795FR7	02/01/2001	5.73%	5.76%	5.87%
1G0092	S	(11,500,000)	99.22	(11,410,300)	12/14/2000	12/15/2000	912795FR7	02/01/2001	5.73%	5.76%	5.87%
1FN012	S	(211,250,000)	99.10	(209,348,750)	12/14/2000	12/15/2000	912795FS5	02/08/2001	5.79%	5.84%	5.87%
1FN045	S	(213,750,000)	99.10	(211,826,250)	12/14/2000	12/15/2000	912795FS5	02/08/2001	5.79%	5.84%	5.87%
1G0092	S	(11,250,000)	99.10	(11,148,750)	12/14/2000	12/15/2000	912795FS5	02/08/2001	5.79%	5.84%	5.87%
1G0092	B	1,300,000	98.74	1,283,620	12/19/2000	12/19/2000	912795FW6	03/08/2001	5.74%	5.74%	5.93%
1FN012	S	(149,950,000)	98.74	(148,060,630)	12/18/2000	12/19/2000	912795FW6	03/08/2001	5.67%	5.72%	5.82%
1FN045	S	(151,700,000)	98.74	(149,788,580)	12/18/2000	12/19/2000	912795FW6	03/08/2001	5.67%	5.72%	5.82%
1FN012	B	316,000,000	99.09	313,124,400	12/19/2000	12/19/2000	912795FT3	02/15/2001	5.65%	5.62%	5.75%
1FN045	B	303,000,000	99.09	300,242,700	12/19/2000	12/19/2000	912795FT3	02/15/2001	5.65%	5.62%	5.75%
1G0092	S	(7,800,000)	98.74	(7,701,720)	12/18/2000	12/19/2000	912795FW6	03/08/2001	5.67%	5.72%	5.82%
1G0092	B	16,000,000	99.09	15,854,400	12/19/2000	12/19/2000	912795FT3	02/15/2001	5.65%	5.62%	5.75%
1FN012	B	1,475,000	98.74	1,456,415	12/19/2000	12/19/2000	912795FW6	03/08/2001	5.74%	5.74%	5.93%
1FN045	B	1,100,000	98.74	1,086,140	12/19/2000	12/19/2000	912795FW6	03/08/2001	5.74%	5.74%	5.93%
1FN012	S	(204,485,000)	99.54	(203,544,369)	12/18/2000	12/19/2000	912795FP1	01/18/2001	5.34%	5.48%	5.67%
1FN045	S	(204,750,000)	99.54	(203,808,150)	12/18/2000	12/19/2000	912795FP1	01/18/2001	5.34%	5.48%	5.67%
1G0092	S	(13,075,000)	99.54	(13,014,855)	12/18/2000	12/19/2000	912795FP1	01/18/2001	5.34%	5.48%	5.67%
1FN012	B	1,475,000	98.64	1,454,940	12/19/2000	12/19/2000	912795FX4	3/15/2001	5.69%	5.71%	5.77%
1FN045	S	(216,750,000)	99.65	(215,991,375)	12/18/2000	12/19/2000	912795FN6	01/11/2001	5.25%	5.41%	5.64%
1FN045	B	1,100,000	98.64	1,085,040	12/19/2000	12/19/2000	912795FX4	3/15/2001	5.69%	5.71%	5.77%
1FN012	S	(268,875,000)	99.65	(267,933,938)	12/18/2000	12/19/2000	912795FN6	01/11/2001	5.25%	5.41%	5.64%
1G0092	B	1,300,000	98.64	1,282,320	12/19/2000	12/19/2000	912795FX4	3/15/2001	5.69%	5.71%	5.77%
1G0092	S	(13,175,000)	99.65	(13,128,888)	12/18/2000	12/19/2000	912795FN6	01/11/2001	5.25%	5.41%	5.64%
1FN012	S	(247,325,000)	99.43	(245,915,248)	12/18/2000	12/19/2000	912795FQ9	01/25/2001	5.40%	5.48%	5.67%
1FN045	S	(223,700,000)	99.43	(222,424,910)	12/18/2000	12/19/2000	912795FQ9	01/25/2001	5.40%	5.48%	5.67%
1G0092	S	(11,500,000)	99.43	(11,434,450)	12/18/2000	12/19/2000	912795FQ9	01/25/2001	5.40%	5.48%	5.67%
1FN012	B	316,000,000	98.97	312,745,200	12/19/2000	12/19/2000	912795FU0	02/22/2001	5.70%	5.72%	5.77%
1FN045	B	303,000,000	98.97	299,879,100	12/19/2000	12/19/2000	912795FU0	02/22/2001	5.70%	5.72%	5.77%
1G0092	B	16,000,000	98.97	15,835,200	12/19/2000	12/19/2000	912795FU0	02/22/2001	5.70%	5.72%	5.77%
1FN012	S	(126,750,000)	99.08	(125,583,900)	12/18/2000	12/19/2000	912795FT3	02/15/2001	5.61%	5.68%	5.80%
1FN045	S	(128,250,000)	99.08	(127,070,100)	12/18/2000	12/19/2000	912795FT3	02/15/2001	5.61%	5.68%	5.80%
1G0092	S	(6,750,000)	99.08	(6,687,900)	12/18/2000	12/19/2000	912795FT3	02/15/2001	5.61%	5.68%	5.80%
1FN012	B	316,000,000	98.85	312,366,000	12/19/2000	12/19/2000	912795FV8	03/01/2001	5.75%	5.73%	5.79%
1FN045	B	303,000,000	98.85	299,515,500	12/19/2000	12/19/2000	912795FV8	03/01/2001	5.75%	5.73%	5.79%
1G0092	B	16,000,000	98.85	15,816,000	12/19/2000	12/19/2000	912795FV8	03/01/2001	5.75%	5.73%	5.79%
1FN012	B	316,000,000	99.32	313,851,200	12/19/2000	12/19/2000	912795FR7	02/01/2001	5.56%	5.50%	5.69%
1FN045	B	303,000,000	99.32	300,939,600	12/19/2000	12/19/2000	912795FR7	02/01/2001	5.56%	5.50%	5.69%
1G0092	B	16,000,000	99.32	15,891,200	12/19/2000	12/19/2000	912795FR7	02/01/2001	5.56%	5.50%	5.69%
1FN012	S	(149,950,000)	98.85	(148,225,575)	12/18/2000	12/19/2000	912795FV8	03/01/2001	5.67%	5.73%	5.83%
1G0092	S	(7,800,000)	98.85	(7,710,300)	12/18/2000	12/19/2000	912795FV8	03/01/2001	5.67%	5.73%	5.83%
1FN045	S	(151,700,000)	98.85	(149,955,450)	12/18/2000	12/19/2000	912795FV8	03/01/2001	5.67%	5.73%	5.83%
1G0092	B	16,000,000	99.20	15,872,000	12/19/2000	12/19/2000	912795FS5	02/08/2001	5.65%	5.63%	5.74%
1FN012	B	316,000,000	99.20	313,472,000	12/19/2000	12/19/2000	912795FS5	02/08/2001	5.65%	5.63%	5.74%
1FN045	B	303,000,000	99.20	300,576,000	12/19/2000	12/19/2000	912795FS5	02/08/2001	5.65%	5.63%	5.74%
1FN012	B	322,000,000	97.54	314,078,800	12/29/2000	12/29/2000	912795GK1	6/7/2001	5.53%	5.52%	5.59%
1FN045	B	308,000,000	97.54	300,423,200	12/29/2000	12/29/2000	912795GK1	6/7/2001	5.53%	5.52%	5.59%
1G0092	B	16,000,000	97.54	15,606,400	12/29/2000	12/29/2000	912795GK1	6/7/2001	5.53%	5.52%	5.59%
1FN012	B										

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(1,100,000)	98.91	(1,088,010)	12/29/2000	12/29/2000	912795FW6	03/08/2001	5.69%	5.67%	5.71%
1FN012	S	(316,000,000)	99.25	(313,630,000)	12/29/2000	12/29/2000	912795FT3	02/15/2001	5.63%	5.61%	5.69%
1FN045	S	(303,000,000)	99.25	(300,727,500)	12/29/2000	12/29/2000	912795FT3	02/15/2001	5.63%	5.61%	5.69%
1G0092	S	(16,000,000)	99.25	(15,880,000)	12/29/2000	12/29/2000	912795FT3	02/15/2001	5.63%	5.61%	5.69%
1G0092	S	(1,300,000)	98.91	(1,285,830)	12/29/2000	12/29/2000	912795FW6	03/08/2001	5.69%	5.67%	5.71%
1FN012	B	322,000,000	97.34	313,434,800	12/29/2000	12/29/2000	912795GM7	6/21/2001	5.50%	5.50%	5.57%
1FN045	B	308,000,000	97.34	299,807,200	12/29/2000	12/29/2000	912795GM7	6/21/2001	5.50%	5.50%	5.57%
1G0092	B	16,000,000	97.34	15,574,400	12/29/2000	12/29/2000	912795GM7	6/21/2001	5.50%	5.50%	5.57%
1FN012	S	(1,475,000)	98.81	(1,457,448)	12/29/2000	12/29/2000	912795FX4	3/15/2001	5.64%	5.64%	5.69%
1FN045	S	(1,100,000)	98.81	(1,086,910)	12/29/2000	12/29/2000	912795FX4	3/15/2001	5.64%	5.64%	5.69%
1FN012	B	322,000,000	97.25	313,145,000	12/29/2000	12/29/2000	912795GN5	6/28/2001	5.47%	5.46%	5.55%
1FN045	B	308,000,000	97.25	299,530,000	12/29/2000	12/29/2000	912795GN5	6/28/2001	5.47%	5.46%	5.55%
1G0092	B	16,000,000	97.25	15,560,000	12/29/2000	12/29/2000	912795GN5	6/28/2001	5.47%	5.46%	5.55%
1G0092	S	(1,300,000)	98.81	(1,284,530)	12/29/2000	12/29/2000	912795FX4	3/15/2001	5.64%	5.64%	5.69%
1FN012	S	(316,000,000)	99.13	(313,250,800)	12/29/2000	12/29/2000	912795FU0	02/22/2001	5.69%	5.60%	5.69%
1FN045	S	(303,000,000)	99.13	(300,363,900)	12/29/2000	12/29/2000	912795FU0	02/22/2001	5.69%	5.60%	5.69%
1G0092	S	(16,000,000)	99.13	(15,860,800)	12/29/2000	12/29/2000	912795FU0	02/22/2001	5.69%	5.60%	5.69%
1G0092	S	(16,000,000)	99.02	(15,843,200)	12/29/2000	12/29/2000	912795FV8	03/01/2001	5.69%	5.66%	5.72%
1FN012	S	(316,000,000)	99.02	(312,903,200)	12/29/2000	12/29/2000	912795FV8	03/01/2001	5.69%	5.66%	5.72%
1FN045	S	(303,000,000)	99.02	(300,030,600)	12/29/2000	12/29/2000	912795FV8	03/01/2001	5.69%	5.66%	5.72%
1FN012	B	1,125,000	97.85	1,100,813	12/29/2000	12/29/2000	912795GG0	5/17/2001	5.57%	5.53%	5.64%
1FN045	B	2,625,000	97.85	2,568,563	12/29/2000	12/29/2000	912795GG0	5/17/2001	5.57%	5.53%	5.64%
1G0092	B	2,050,000	97.85	2,005,925	12/29/2000	12/29/2000	912795GG0	5/17/2001	5.57%	5.53%	5.64%
1FN012	S	(316,000,000)	99.46	(314,293,600)	12/29/2000	12/29/2000	912795FR7	02/01/2001	5.72%	5.61%	5.68%
1FN045	S	(303,000,000)	99.46	(301,363,800)	12/29/2000	12/29/2000	912795FR7	02/01/2001	5.72%	5.61%	5.68%
1FN012	B	1,125,000	97.75	1,099,688	12/29/2000	12/29/2000	912795GH8	5/24/2001	5.55%	5.53%	5.64%
1FN045	B	2,625,000	97.75	2,565,938	12/29/2000	12/29/2000	912795GH8	5/24/2001	5.55%	5.53%	5.64%
1G0092	S	(16,000,000)	99.46	(15,913,600)	12/29/2000	12/29/2000	912795FR7	02/01/2001	5.72%	5.61%	5.68%
1G0092	B	2,050,000	97.75	2,003,875	12/29/2000	12/29/2000	912795GH8	5/24/2001	5.55%	5.53%	5.64%
1FN012	B	322,000,000	97.65	314,433,000	12/29/2000	12/29/2000	912795GJ4	5/31/2001	5.53%	5.49%	5.58%
1FN045	B	308,000,000	97.65	300,762,000	12/29/2000	12/29/2000	912795GJ4	5/31/2001	5.53%	5.49%	5.58%
1FN012	S	(316,000,000)	99.36	(313,977,600)	12/29/2000	12/29/2000	912795FS5	02/08/2001	5.62%	5.61%	5.68%
1FN045	S	(303,000,000)	99.36	(301,060,800)	12/29/2000	12/29/2000	912795FS5	02/08/2001	5.62%	5.61%	5.68%
1G0092	B	16,000,000	97.65	15,624,000	12/29/2000	12/29/2000	912795GJ4	5/31/2001	5.53%	5.49%	5.58%
1G0092	S	(16,000,000)	99.36	(15,897,600)	12/29/2000	12/29/2000	912795FS5	02/08/2001	5.62%	5.61%	5.68%
1FN012	B	15,250,000	98.22	14,978,550	1/8/2001	1/8/2001	912795GG0	5/17/2001	4.97%	4.91%	5.04%
1FN012	S	(322,000,000)	97.69	(314,561,800)	1/8/2001	1/8/2001	912795GN5	6/28/2001	4.86%	4.81%	4.85%
1FN045	S	(308,000,000)	97.69	(300,885,200)	1/8/2001	1/8/2001	912795GN5	6/28/2001	4.86%	4.81%	4.85%
1FN012	S	(46,975,000)	97.87	(45,974,433)	1/8/2001	1/8/2001	912795GL9	6/14/2001	4.88%	4.85%	4.91%
1FN012	S	(322,000,000)	97.77	(314,819,400)	1/8/2001	1/8/2001	912795GM7	6/21/2001	4.90%	4.84%	4.91%
1FN045	S	(308,000,000)	97.77	(301,131,600)	1/8/2001	1/8/2001	912795GM7	6/21/2001	4.90%	4.84%	4.91%
1FN045	S	(46,275,000)	97.87	(45,289,343)	1/8/2001	1/8/2001	912795GL9	6/14/2001	4.88%	4.85%	4.91%
1FN012	S	(16,375,000)	98.34	(16,103,175)	1/17/2001	1/18/2001	912795GG0	5/17/2001	4.98%	5.01%	5.11%
1FN045	S	(2,625,000)	98.34	(2,581,425)	1/17/2001	1/18/2001	912795GG0	5/17/2001	4.98%	5.01%	5.11%
1G0092	S	(16,000,000)	97.93	(15,668,800)	1/17/2001	1/18/2001	912795GL9	6/14/2001	5.04%	5.02%	5.08%
1FN012	S	(275,025,000)	97.93	(269,331,983)	1/17/2001	1/18/2001	912795GL9	6/14/2001	5.04%	5.02%	5.08%
1FN045	S	(261,725,000)	97.93	(256,307,293)	1/17/2001	1/18/2001	912795GL9	6/14/2001	5.04%	5.02%	5.08%
1G0092	S	(2,050,000)	98.34	(2,015,970)	1/17/2001	1/18/2001	912795GG0	5/17/2001	4.98%	5.01%	5.11%
1FN012	S	(1,125,000)	98.22	(1,104,975)	1/17/2001	1/18/2001	912795GH8	5/24/2001	5.05%	5.04%	5.12%
1FN045	S	(2,625,000)	98.22	(2,578,275)	1/17/2001	1/18/2001	912795GH8	5/24/2001	5.05%	5.04%	5.12%
1G0092	S	(16,000,000)	97.84	(15,654,400)	1/17/2001	1/18/2001	912795GM7	6/21/2001	5.02%	5.02%	5.09%
1G0092	S	(2,050,000)	98.22	(2,013,510)	1/17/2001	1/18/2001	912795GH8	5/24/2001	5.05%	5.04%	5.12%
1G0092	S	(16,000,000)	97.75	(15,640,000)	1/17/2001	1/18/2001	912795GN5	6/28/2001	5.00%	5.01%	5.08%
1FN012	B	2,100,000	98.38	2,065,980	1/19/2001	1/19/2001	912795GG0	5/17/2001	4.94%	4.89%	4.98%
1FN045	B	2,000,000	98.38	1,967,600	1/19/2001	1/19/2001	912795GG0	5/17/2001	4.94%	4.89%	4.98%
1FN012	S	(322,000,000)	98.24	(316,332,800)	1/19/2001	1/22/2001	912795GJ4	5/31/2001	4.80%	4.89%	4.97%
1FN045	S	(308,000,000)	98.24	(302,579,200)	1/19/2001	1/22/2001	912795GJ4	5/31/2001	4.80%	4.89%	4.97%
1G0092	S	(16,000,000)	98.24	(15,718,400)	1/19/2001	1/22/2001	912795GJ4	5/31/2001	4.80%	4.89%	4.97%
1FN012	S	(322,000,000)	98.14	(316,010,800)	1/19/2001	1/22/2001	912795GK1	6/7/2001	4.82%	4.89%	4.94%
1FN045	S	(308,000,000)	98.14	(302,271,200)	1/19/2001	1/22/2001	912795GK1	6/7/2001	4.82%	4.89%	4.94%
1G0092	S	(16,000,000)	98.14	(15,702,400)	1/19/2001	1/22/2001	912795GK1	6/7/2001	4.82%	4.89%	4.94%
1FN012	B	20,525,000	98.47	20,210,968	1/26/2001	1/26/2001	912795GG0	5/17/2001	4.96%	4.93%	5.01%
1FN045	B	19,650,000	98.47	19,349,355	1/26/2001	1/26/2001	912795GG0	5/17/2001	4.96%	4.93%	5.01%
1G0092	B	525,000	98.47	516,968	1/26/2001	1/26/2001	912795GG0	5/17/2001	4.96%	4.93%	5.01%
1FN012	B	25,000	98.58	24,645	1/31/2001	1/31/2001	912795GG0	5/17/2001	4.82%	4.72%	4.83%
1FN045	B	25,000	98.58	24,645	1/31/2001	1/31/2001	912795GG0	5/17/2001	4.82%	4.72%	4.83%
1FN045	B	11,150,000	98.60	10,993,900	2/1/2001	2/1/2001	912795GG0	5/17/2001	4.80%	4.80%	4.86%
1FN012	B	42,350,000	98.72	41,807,920	2/12/2001	2/12/2001	912795GG0	5/17/2001	4.90%	4.70%	4.91%
1FN045	B	40,200,000	98.72	39,685,440	2/12/2001	2/12/2001	912795GG0	5/17/2001	4.90%	4.70%	4.91%
1G0092	B	2,250,000	98.72	2,221,200	2/12/2001	2/12/2001	912795GG0	5/17/2001	4.90%	4.70%	4.91%
1FN012	B	282,000,000	98.64	278,164,800	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.90%	4.86%	4.88%
1FN045	B	267,000,000	98.64	263,368,800	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.90%	4.86%	4.88%
1FN069	B	12,000,000	98.64	11,836,800	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.90%	4.86%	4.88%
1FN070	B	12,000,000	98.64	11,836,800	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.90%	4.86%	4.88%
1G0092	B	15,000,000	98.64	14,796,000	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.90%	4.86%	4.88%
1FN012	B	282,000,000	98.56	277,939,200	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN045	B	267,000,000	98.56	263,155,200	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN069	B	12,000,000	98.56	11,827,200	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN070	B	12,000,000	98.56	11,827,200	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1G0092	B	15,000,000	98.56	14,784,000	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN012	B	282,000,000	98.47	277,685,400	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1FN045	B	267,000,000	98.47	262,914,900	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1FN069	B	12,000,000	98.47	11,816,400	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1FN070	B	12,000,000	98.47	11,816,400	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1G0092	B	15,000,000	98.47	14,770,500	2/20/2001						

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN069	S	(12,000,000)	98.56	(11,827,200)	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN070	S	(12,000,000)	98.56	(11,827,200)	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.84%	4.82%	4.96%
1FN069	S	(12,000,000)	98.47	(11,816,400)	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1FN070	S	(12,000,000)	98.47	(11,816,400)	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.83%	4.80%	4.95%
1FN012	B	94,000,000	98.39	92,486,600	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN045	B	89,000,000	98.39	87,567,100	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN069	B	4,000,000	98.39	3,935,600	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN070	B	4,000,000	98.39	3,935,600	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1G0092	B	5,000,000	98.39	4,919,500	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN069	S	(4,000,000)	98.39	(3,935,600)	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN070	S	(4,000,000)	98.39	(3,935,600)	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.79%	4.94%
1FN012	B	3,175,000	98.42	3,124,835	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN045	B	2,025,000	98.42	1,993,005	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1G0092	B	75,000	98.42	73,815	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN012	B	235,000,000	99.04	232,744,000	2/22/2001	2/22/2001	912795GE5	5/3/2001	4.94%	4.87%	4.95%
1FN045	B	225,000,000	99.04	222,840,000	2/22/2001	2/22/2001	912795GE5	5/3/2001	4.94%	4.87%	4.95%
1FN012	S	(282,000,000)	98.68	(278,277,600)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1G0092	B	12,000,000	99.04	11,884,800	2/22/2001	2/22/2001	912795GE5	5/3/2001	4.94%	4.87%	4.95%
1FN045	S	(267,000,000)	98.68	(263,475,600)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN069	S	(12,000,000)	98.68	(11,841,600)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN070	S	(12,000,000)	98.68	(11,841,600)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1G0092	S	(15,000,000)	98.68	(14,802,000)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN012	S	(282,000,000)	98.59	(278,023,800)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN045	S	(267,000,000)	98.59	(263,235,300)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN069	S	(12,000,000)	98.59	(11,830,800)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN070	S	(12,000,000)	98.59	(11,830,800)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1G0092	S	(15,000,000)	98.59	(14,788,500)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN012	S	(282,000,000)	98.51	(277,798,200)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN045	S	(267,000,000)	98.51	(263,021,700)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN069	S	(12,000,000)	98.51	(11,821,200)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN070	S	(12,000,000)	98.51	(11,821,200)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1G0092	B	12,000,000	98.86	11,863,200	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1G0092	S	(15,000,000)	98.51	(14,776,500)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN012	B	235,000,000	98.86	232,321,000	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1FN012	S	(94,000,000)	98.42	(92,514,800)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN045	S	(89,000,000)	98.42	(87,593,800)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN069	S	(4,000,000)	98.42	(3,936,800)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN070	S	(4,000,000)	98.42	(3,936,800)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN045	B	225,000,000	98.86	222,435,000	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1G0092	S	(5,000,000)	98.42	(4,921,000)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1G0092	B	12,000,000	98.77	11,852,400	2/22/2001	2/22/2001	912795GH8	5/24/2001	4.87%	4.83%	4.89%
1FN012	B	235,000,000	98.77	232,109,500	2/22/2001	2/22/2001	912795GH8	5/24/2001	4.87%	4.83%	4.89%
1FN045	B	225,000,000	98.77	222,232,500	2/22/2001	2/22/2001	912795GH8	5/24/2001	4.87%	4.83%	4.89%
1G0092	B	12,000,000	98.68	11,841,600	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN012	S	(65,000,000)	98.86	(64,259,000)	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1FN045	S	(73,025,000)	98.86	(72,192,515)	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1FN012	B	235,000,000	98.68	231,898,000	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN045	B	225,000,000	98.68	222,030,000	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1G0092	S	(2,775,000)	98.86	(2,743,365)	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.89%	4.84%	4.92%
1FN012	B	235,000,000	98.59	231,686,500	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN045	B	225,000,000	98.59	221,827,500	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1G0092	B	12,000,000	98.59	11,830,800	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN012	B	235,000,000	98.51	231,498,500	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN045	B	225,000,000	98.51	221,647,500	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1G0092	B	12,000,000	98.51	11,821,200	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN012	B	235,000,000	98.42	231,287,000	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN045	B	225,000,000	98.42	221,445,000	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1G0092	B	12,000,000	98.42	11,810,400	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN012	B	3,175,000	98.51	3,127,693	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN045	B	2,025,000	98.51	1,994,828	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN069	B	12,000,000	98.68	11,841,600	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN070	B	12,000,000	98.68	11,841,600	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.85%	4.82%	4.87%
1FN069	B	12,000,000	98.59	11,830,800	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN070	B	12,000,000	98.59	11,830,800	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.83%	4.78%	4.83%
1FN069	B	12,000,000	98.51	11,821,200	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN070	B	12,000,000	98.51	11,821,200	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN069	B	4,000,000	98.42	3,936,800	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1FN070	B	4,000,000	98.42	3,936,800	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.78%	4.75%	4.80%
1G0092	B	75,000	98.51	73,883	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.79%	4.76%	4.82%
1FN012	B	350,000	98.55	344,925	2/27/2001	2/27/2001	912795GM7	6/21/2001	4.58%	4.53%	4.65%
1FN045	B	325,000	98.55	320,288	2/27/2001	2/27/2001	912795GM7	6/21/2001	4.58%	4.53%	4.65%
1FN012	S	(235,000,000)	99.27	(233,284,500)	3/8/2001	3/8/2001	912795GE5	5/3/2001	4.69%	4.65%	4.70%
1FN045	S	(225,000,000)	99.27	(223,357,500)	3/8/2001	3/8/2001	912795GE5	5/3/2001	4.69%	4.65%	4.70%
1G0092	S	(12,000,000)	99.27	(11,912,400)	3/8/2001	3/8/2001	912795GE5	5/3/2001	4.69%	4.65%	4.70%
1FN012	S	(94,000,000)	99.11	(93,163,400)	3/8/2001	3/8/2001	912795GG0	5/17/2001	4.58%	4.57%	4.61%
1FN045	S	(90,000,000)	99.11	(89,199,000)	3/8/2001	3/8/2001	912795GG0	5/17/2001	4.58%	4.57%	4.61%
1G0092	S	(4,800,000)	99.11	(4,757,280)	3/8/2001	3/8/2001	912795GG0	5/17/2001	4.58%	4.57%	4.61%
1FN012	S	(235,000,000)	99.01	(232,673,500)	3/16/2001	3/19/2001	912795GK1	6/7/2001	4.29%	4.36%	4.45%
1FN045	S	(225,000,000)	99.01	(222,772,500)	3/16/2001	3/19/2001	912795GK1	6/7/2001	4.29%	4.36%	4.45%
1G0092	S	(12,000,000)	99.01	(11,881,200)	3/16/2001	3/19/2001	912795GK1	6/7/2001	4.29%	4.36%	4.45%
1FN012	B	256,000,000	98.76	252,825,600	3/19/2001	3/19/2001	912795GN5	6/28/2001	4.42%	4.36%	4.41%
1FN045	B	244,050,000	98.76	241,023,780	3/19/2001	3/19/2001	912795GN5	6/28/2001	4.42%	4.36%	4.41%
1G0092	B	12,000,000	98.76	11,851,200	3/19/2001	3/19/2001	912795GN5	6/28/2001	4.42%	4.36%	4.41%
1FN045	S	(227,025,000)	98.93	(224,595,833)	3/16/2001	3/19/2001	912795GL9	6/14/2001	4.28%	4.34%	4.42%
1FN012	S	(238,175,000)	98.93	(235,626,528)	3/16/2001	3/19/2001	912795GL9	6/14/2001	4.28%	4.34%	4.42%
1G0092	S	(12,075,000)	9								

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	244,050,000	98.68	240,828,540	3/19/2001	3/19/2001	912795HA2	7/05/01	4.40%	4.34%	4.40%
1FN012	S	(238,525,000)	98.86	(235,805,815)	3/16/2001	3/19/2001	912795GM7	6/21/2001	4.23%	4.32%	4.40%
1FN045	S	(227,350,000)	98.86	(224,758,210)	3/16/2001	3/19/2001	912795GM7	6/21/2001	4.23%	4.32%	4.40%
1G0092	B	12,000,000	98.68	11,841,600	3/19/2001	3/19/2001	912795HA2	7/05/01	4.40%	4.34%	4.40%
1G0092	S	(12,075,000)	98.86	(11,937,345)	3/16/2001	3/19/2001	912795GM7	6/21/2001	4.23%	4.32%	4.40%
1G0092	S	(7,200,000)	99.27	(7,147,440)	3/16/2001	3/19/2001	912795GG0	5/17/2001	4.24%	4.41%	4.51%
1FN012	S	(141,000,000)	99.27	(139,970,700)	3/16/2001	3/19/2001	912795GG0	5/17/2001	4.24%	4.41%	4.51%
1FN045	S	(135,000,000)	99.27	(134,014,500)	3/16/2001	3/19/2001	912795GG0	5/17/2001	4.24%	4.41%	4.51%
1FN012	S	(235,000,000)	99.18	(233,073,000)	3/16/2001	3/19/2001	912795GH8	5/24/2001	4.28%	4.42%	4.50%
1FN045	S	(225,000,000)	99.18	(223,155,000)	3/16/2001	3/19/2001	912795GH8	5/24/2001	4.28%	4.42%	4.50%
1G0092	S	(12,000,000)	99.18	(11,901,600)	3/16/2001	3/19/2001	912795GH8	5/24/2001	4.28%	4.42%	4.50%
1FN012	S	(235,000,000)	99.09	(232,861,500)	3/16/2001	3/19/2001	912795GJ4	5/31/2001	4.31%	4.42%	4.49%
1FN045	S	(225,000,000)	99.09	(222,952,500)	3/16/2001	3/19/2001	912795GJ4	5/31/2001	4.31%	4.42%	4.49%
1G0092	S	(12,000,000)	99.09	(11,890,800)	3/16/2001	3/19/2001	912795GJ4	5/31/2001	4.31%	4.42%	4.49%
1G0092	S	(12,000,000)	98.93	(11,871,600)	3/29/2001	3/29/2001	912795GN5	6/28/2001	4.23%	4.19%	4.24%
1FN012	B	725,000	98.88	716,880	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1FN045	B	725,000	98.88	716,880	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1FN012	B	81,600,000	99.41	81,118,560	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1FN012	S	(256,000,000)	98.95	(253,312,000)	3/30/2001	3/30/2001	912795GN5	6/28/2001	4.20%	4.12%	4.24%
1FN045	B	77,800,000	99.41	77,340,980	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1FN045	S	(244,050,000)	98.95	(241,487,475)	3/30/2001	3/30/2001	912795GN5	6/28/2001	4.20%	4.12%	4.24%
1G0092	B	1,700,000	99.41	1,689,970	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1G0092	S	(900,000)	98.88	(889,920)	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1FN012	S	(256,725,000)	98.88	(253,849,680)	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1FN045	S	(244,775,000)	98.88	(242,033,520)	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1G0092	S	(11,100,000)	98.88	(10,975,680)	3/30/2001	3/30/2001	912795HA2	7/05/01	4.16%	4.07%	4.19%
1FN045	B	106,975,000	99.19	106,108,503	3/30/2001	3/30/2001	912795GK1	6/7/2001	4.23%	4.20%	4.32%
1G0092	B	2,337,500	99.19	2,318,566	3/30/2001	3/30/2001	912795GK1	6/7/2001	4.23%	4.20%	4.32%
1G0092	B	1,912,500	99.33	1,899,686	3/30/2001	3/30/2001	912795GH8	5/24/2001	4.39%	4.32%	4.43%
1FN012	B	91,800,000	99.33	91,184,940	3/30/2001	3/30/2001	912795GH8	5/24/2001	4.39%	4.32%	4.43%
1FN045	B	87,525,000	99.33	86,938,583	3/30/2001	3/30/2001	912795GH8	5/24/2001	4.39%	4.32%	4.43%
1G0092	B	2,125,000	99.25	2,109,063	3/30/2001	3/30/2001	912795GJ4	5/31/2001	4.35%	4.30%	4.40%
1FN012	B	102,000,000	99.25	101,235,000	3/30/2001	3/30/2001	912795GJ4	5/31/2001	4.35%	4.30%	4.40%
1FN045	B	97,250,000	99.25	96,520,625	3/30/2001	3/30/2001	912795GJ4	5/31/2001	4.35%	4.30%	4.40%
1FN012	B	122,400,000	99.11	121,310,640	3/30/2001	3/30/2001	912795GL9	6/14/2001	4.22%	4.15%	4.24%
1FN045	B	116,700,000	99.11	115,661,370	3/30/2001	3/30/2001	912795GL9	6/14/2001	4.22%	4.15%	4.24%
1G0092	B	2,550,000	99.11	2,527,305	3/30/2001	3/30/2001	912795GL9	6/14/2001	4.22%	4.15%	4.24%
1G0092	B	500,000	99.41	497,050	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1FN012	B	112,200,000	99.19	111,291,180	3/30/2001	3/30/2001	912795GK1	6/7/2001	4.23%	4.20%	4.32%
1FN012	B	1,025,000	99.41	1,018,953	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1FN045	B	950,000	99.41	944,395	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.43%	4.36%	4.47%
1FN012	B	190,700,000	99.27	189,307,890	4/23/2001	4/23/2001	912795HA2	7/05/01	3.60%	3.52%	3.59%
1FN045	B	182,600,000	99.27	181,267,020	4/23/2001	4/23/2001	912795HA2	7/05/01	3.60%	3.52%	3.59%
1G0092	B	9,650,000	99.27	9,579,555	4/23/2001	4/23/2001	912795HA2	7/05/01	3.60%	3.52%	3.59%
1FN012	B	190,700,000	99.34	189,441,380	4/23/2001	4/23/2001	912795GN5	6/28/2001	3.60%	3.47%	3.58%
1FN045	B	182,600,000	99.34	181,394,840	4/23/2001	4/23/2001	912795GN5	6/28/2001	3.60%	3.47%	3.58%
1G0092	B	9,650,000	99.34	9,586,310	4/23/2001	4/23/2001	912795GN5	6/28/2001	3.60%	3.47%	3.58%
1G0092	B	150,000	98.42	147,630	4/25/2001	4/25/2001	912795HQ7	9/27/2001	3.67%	3.61%	3.75%
1FN012	S	(190,700,000)	99.35	(189,460,450)	4/24/2001	4/25/2001	912795GN5	6/28/2001	3.60%	3.55%	3.63%
1FN045	S	(182,600,000)	99.35	(181,413,100)	4/24/2001	4/25/2001	912795GN5	6/28/2001	3.60%	3.55%	3.63%
1G0092	S	(9,650,000)	99.35	(9,587,275)	4/24/2001	4/25/2001	912795GN5	6/28/2001	3.60%	3.55%	3.63%
1FN012	B	75,000	98.32	73,740	4/25/2001	4/25/2001	912795HR5	10/4/2001	3.73%	3.63%	3.78%
1FN045	B	175,000	98.32	172,060	4/25/2001	4/25/2001	912795HR5	10/4/2001	3.73%	3.63%	3.78%
1G0092	B	150,000	98.32	147,480	4/25/2001	4/25/2001	912795HR5	10/4/2001	3.73%	3.63%	3.78%
1G0092	B	11,050,000	98.83	10,920,715	4/25/2001	4/25/2001	912795GQ8	8/16/2001	3.73%	3.66%	3.72%
1FN012	B	263,640,000	98.83	260,555,412	4/25/2001	4/25/2001	912795GQ8	8/16/2001	3.73%	3.66%	3.72%
1FN045	B	252,070,000	98.83	249,120,781	4/25/2001	4/25/2001	912795GQ8	8/16/2001	3.73%	3.66%	3.72%
1FN012	B	162,240,000	98.54	159,871,296	4/25/2001	4/25/2001	912795GR6	9/13/2001	3.73%	3.63%	3.77%
1FN045	B	155,120,000	98.54	152,855,248	4/25/2001	4/25/2001	912795GR6	9/13/2001	3.73%	3.63%	3.77%
1G0092	B	6,800,000	98.54	6,700,720	4/25/2001	4/25/2001	912795GR6	9/13/2001	3.73%	3.63%	3.77%
1FN012	B	182,520,000	98.98	180,658,296	4/25/2001	4/25/2001	912795HE4	8/2/2001	3.71%	3.66%	3.72%
1FN045	B	174,510,000	98.98	172,729,998	4/25/2001	4/25/2001	912795HE4	8/2/2001	3.71%	3.66%	3.72%
1G0092	B	7,650,000	98.98	7,571,970	4/25/2001	4/25/2001	912795HE4	8/2/2001	3.71%	3.66%	3.72%
1G0092	B	9,350,000	98.90	9,247,150	4/25/2001	4/25/2001	912795HG9	8/9/2001	3.74%	3.66%	3.74%
1FN012	B	223,080,000	98.90	220,626,120	4/25/2001	4/25/2001	912795HG9	8/9/2001	3.74%	3.66%	3.74%
1FN045	B	213,290,000	98.90	210,943,810	4/25/2001	4/25/2001	912795HG9	8/9/2001	3.74%	3.66%	3.74%
1G0092	B	8,500,000	98.75	8,393,750	4/25/2001	4/25/2001	912795HH7	8/23/2001	3.75%	3.61%	3.80%
1FN012	B	202,800,000	98.75	200,265,000	4/25/2001	4/25/2001	912795HH7	8/23/2001	3.75%	3.61%	3.80%
1FN045	B	193,900,000	98.75	191,476,250	4/25/2001	4/25/2001	912795HH7	8/23/2001	3.75%	3.61%	3.80%
1G0092	B	10,200,000	98.68	10,065,360	4/25/2001	4/25/2001	912795HL8	8/30/2001	3.74%	3.61%	3.77%
1FN012	B	243,360,000	98.68	240,147,648	4/25/2001	4/25/2001	912795HL8	8/30/2001	3.74%	3.61%	3.77%
1FN045	B	232,680,000	98.68	229,608,624	4/25/2001	4/25/2001	912795HL8	8/30/2001	3.74%	3.61%	3.77%
1FN012	B	141,960,000	98.62	140,000,952	4/25/2001	4/25/2001	912795HN4	9/6/2001	3.71%	3.61%	3.77%
1FN045	B	135,730,000	98.62	133,856,926	4/25/2001	4/25/2001	912795HN4	9/6/2001	3.71%	3.61%	3.77%
1G0092	B	5,950,000	98.62	5,867,890	4/25/2001	4/25/2001	912795HN4	9/6/2001	3.71%	3.61%	3.77%
1FN012	B	283,920,000	98.47	279,576,024	4/25/2001	4/25/2001	912795HP9	9/20/2001	3.72%	3.61%	3.77%
1G0092	B	11,900,000	98.47	11,717,930	4/25/2001	4/25/2001	912795HP9	9/20/2001	3.72%	3.61%	3.77%
1FN045	B	271,460,000	98.47	267,306,662	4/25/2001	4/25/2001	912795HP9	9/20/2001	3.72%	3.61%	3.77%
1FN012	S	(82,625,000)	99.79	(82,451,488)	4/24/2001	4/25/2001	912795GG0	5/17/2001	3.29%	3.37%	3.56%
1FN045	S	(78,750,000)	99.79	(78,584,625)	4/24/2001	4/25/2001	912795GG0	5/17/2001	3.29%	3.37%	3.56%
1FN012	S	(102,000,000)	99.64	(101,632,800)	4/24/2001	4/25/2001	912795GJ4	5/31/2001	3.50%	3.55%	3.65%
1FN045	S	(97,250,000)	99.64	(96,899,900)	4/24/2001	4/25/2001	912795GJ4	5/31/2001	3.50%	3.55%	3.65%
1FN012	S	(91,800,000)	99.72	(91,542,960)	4/24/2001	4/25/2001	912795GH8	5/24/2001	3.36%	3.40%	3.54%
1FN045	S	(87,525,000)	99.72	(87,279,930)	4/24/2001	4/25/2001	912795GH8	5/24/2001	3.36%	3.40%	3.54%
1G0092	S	(2,200,000)	99.79	(2,195,380)	4/24/2001	4/25/2001	912795GG0	5/17/2001	3.29%	3.37%	3.56%
1G0092	S	(2,337,500)	99.58								

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(1,912,500)	99.72	(1,907,145)	4/24/2001	4/25/2001	912795GH8	5/24/2001	3.36%	3.40%	3.54%
1FN012	S	(112,200,000)	99.58	(111,728,760)	4/24/2001	4/25/2001	912795GK1	6/7/2001	3.44%	3.45%	3.53%
1FN045	S	(106,975,000)	99.58	(106,525,705)	4/24/2001	4/25/2001	912795GK1	6/7/2001	3.44%	3.45%	3.53%
1FN012	S	(122,400,000)	99.51	(121,800,240)	4/24/2001	4/25/2001	912795GL9	6/14/2001	3.46%	3.43%	3.52%
1FN045	S	(116,700,000)	99.51	(116,128,170)	4/24/2001	4/25/2001	912795GL9	6/14/2001	3.46%	3.43%	3.52%
1G0092	S	(2,550,000)	99.51	(2,537,505)	4/24/2001	4/25/2001	912795GL9	6/14/2001	3.46%	3.43%	3.52%
1FN012	S	(190,700,000)	99.28	(189,326,960)	4/24/2001	4/25/2001	912795HA2	7/05/01	3.60%	3.57%	3.65%
1FN045	S	(182,600,000)	99.28	(181,285,280)	4/24/2001	4/25/2001	912795HA2	7/05/01	3.60%	3.57%	3.65%
1G0092	S	(9,650,000)	99.28	(9,580,520)	4/24/2001	4/25/2001	912795HA2	7/05/01	3.60%	3.57%	3.65%
1FN012	B	75,000	98.42	73,815	4/25/2001	4/25/2001	912795HQ7	9/27/2001	3.67%	3.61%	3.75%
1FN045	B	175,000	98.42	172,235	4/25/2001	4/25/2001	912795HQ7	9/27/2001	3.67%	3.61%	3.75%
1G0092	S	(5,950,000)	98.64	(5,869,080)	4/30/2001	4/30/2001	912795HN4	9/6/2001	3.80%	3.77%	3.84%
1G0092	B	5,325,000	98.33	5,236,073	4/30/2001	4/30/2001	912795HR5	10/4/2001	3.83%	3.79%	3.86%
1FN012	B	300,000	98.33	294,990	4/30/2001	4/30/2001	912795HR5	10/4/2001	3.83%	3.79%	3.86%
1FN045	B	300,000	98.33	294,990	4/30/2001	4/30/2001	912795HR5	10/4/2001	3.83%	3.79%	3.86%
1G0092	B	1,600,000	98.52	1,576,320	5/11/2001	5/11/2001	912795HR5	10/4/2001	3.65%	3.56%	3.65%
1G0092	B	25,000	98.61	24,653	5/15/2001	5/15/2001	912795HR5	10/4/2001	3.52%	3.51%	3.63%
1FN012	B	425,000	98.79	419,858	5/31/2001	5/31/2001	912795HR5	10/4/2001	3.46%	3.43%	3.51%
1FN045	B	400,000	98.79	395,160	5/31/2001	5/31/2001	912795HR5	10/4/2001	3.46%	3.43%	3.51%
1FN012	S	(263,640,000)	99.47	(262,242,708)	6/19/2001	6/20/2001	912795GQ8	8/16/2001	3.29%	3.30%	3.34%
1FN045	S	(252,070,000)	99.47	(250,734,029)	6/19/2001	6/20/2001	912795GQ8	8/16/2001	3.29%	3.30%	3.34%
1G0092	S	(11,050,000)	99.47	(10,991,435)	6/19/2001	6/20/2001	912795GQ8	8/16/2001	3.29%	3.30%	3.34%
1FN012	S	(162,240,000)	99.20	(160,942,080)	6/19/2001	6/20/2001	912795GR6	9/13/2001	3.35%	3.38%	3.40%
1FN045	S	(155,120,000)	99.20	(153,879,040)	6/19/2001	6/20/2001	912795GR6	9/13/2001	3.35%	3.38%	3.40%
1G0092	S	(6,800,000)	99.20	(6,745,600)	6/19/2001	6/20/2001	912795GR6	9/13/2001	3.35%	3.38%	3.40%
1FN045	S	(193,900,000)	99.41	(192,755,990)	6/20/2001	6/21/2001	912795HH7	8/23/2001	3.32%	3.30%	3.36%
1G0092	S	(8,500,000)	99.41	(8,449,850)	6/20/2001	6/21/2001	912795HH7	8/23/2001	3.32%	3.30%	3.36%
1FN012	S	(182,520,000)	99.61	(181,808,172)	6/20/2001	6/21/2001	912795HE4	8/2/2001	3.27%	3.27%	3.35%
1FN045	S	(174,510,000)	99.61	(173,829,411)	6/20/2001	6/21/2001	912795HE4	8/2/2001	3.27%	3.27%	3.35%
1G0092	S	(7,650,000)	99.61	(7,620,165)	6/20/2001	6/21/2001	912795HE4	8/2/2001	3.27%	3.27%	3.35%
1FN012	S	(223,080,000)	99.55	(222,076,140)	6/20/2001	6/21/2001	912795HG9	8/9/2001	3.24%	3.25%	3.35%
1FN045	S	(213,290,000)	99.55	(212,330,195)	6/20/2001	6/21/2001	912795HG9	8/9/2001	3.24%	3.25%	3.35%
1G0092	S	(9,350,000)	99.55	(9,307,925)	6/20/2001	6/21/2001	912795HG9	8/9/2001	3.24%	3.25%	3.35%
1FN012	S	(202,800,000)	99.41	(201,603,480)	6/20/2001	6/21/2001	912795HH7	8/23/2001	3.32%	3.30%	3.36%
1FN045	B	50,000	99.23	49,615	6/22/2001	6/22/2001	912795GR6	9/13/2001	3.34%	3.34%	3.40%
1G0092	S	(10,200,000)	99.39	(10,137,780)	6/25/2001	6/26/2001	912795HL8	8/30/2001	3.33%	3.33%	3.38%
1FN012	S	(243,360,000)	99.39	(241,875,504)	6/25/2001	6/26/2001	912795HL8	8/30/2001	3.33%	3.33%	3.38%
1FN045	S	(232,680,000)	99.39	(231,260,652)	6/25/2001	6/26/2001	912795HL8	8/30/2001	3.33%	3.33%	3.38%
1FN012	S	(283,920,000)	99.20	(281,648,640)	6/25/2001	6/26/2001	912795HP9	9/20/2001	3.31%	3.36%	3.39%
1FN045	S	(271,460,000)	99.20	(269,288,320)	6/25/2001	6/26/2001	912795HP9	9/20/2001	3.31%	3.36%	3.39%
1G0092	S	(11,900,000)	99.20	(11,804,800)	6/25/2001	6/26/2001	912795HP9	9/20/2001	3.31%	3.36%	3.39%
1FN012	S	(141,960,000)	99.32	(140,994,672)	6/25/2001	6/26/2001	912795HN4	9/6/2001	3.35%	3.36%	3.39%
1FN045	S	(135,730,000)	99.32	(134,807,036)	6/25/2001	6/26/2001	912795HN4	9/6/2001	3.35%	3.36%	3.39%
1FN012	S	(75,000)	99.13	(74,348)	6/25/2001	6/26/2001	912795HQ7	9/27/2001	3.33%	3.35%	3.40%
1FN045	S	(175,000)	99.13	(173,478)	6/25/2001	6/26/2001	912795HQ7	9/27/2001	3.33%	3.35%	3.40%
1FN012	S	(800,000)	99.07	(792,560)	6/25/2001	6/26/2001	912795HR5	10/4/2001	3.31%	3.33%	3.36%
1FN045	S	(875,000)	99.07	(866,863)	6/25/2001	6/26/2001	912795HR5	10/4/2001	3.31%	3.33%	3.36%
1G0092	S	(7,100,000)	99.07	(7,033,970)	6/25/2001	6/26/2001	912795HR5	10/4/2001	3.31%	3.33%	3.36%
1G0092	S	(150,000)	99.13	(148,695)	6/25/2001	6/26/2001	912795HQ7	9/27/2001	3.33%	3.35%	3.40%
1FN012	B	42,700,000	99.25	42,379,750	6/27/2001	6/27/2001	912795GR6	9/13/2001	3.46%	3.34%	3.47%
1FN045	B	40,925,000	99.25	40,618,063	6/27/2001	6/27/2001	912795GR6	9/13/2001	3.46%	3.34%	3.47%
1G0092	B	3,520,000	99.36	3,497,472	7/10/2001	7/10/2001	912795GR6	9/13/2001	3.54%	3.50%	3.56%
1FN012	B	81,075,000	98.93	80,207,498	7/19/2001	7/19/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1G0092	B	3,525,000	98.93	3,487,283	7/19/2001	7/19/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1FN045	B	77,525,000	98.93	76,695,483	7/19/2001	7/19/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1FN012	B	81,075,000	98.67	79,996,703	7/19/2001	7/19/2001	912795GU9	12/6/01	3.42%	3.40%	3.43%
1FN045	B	77,525,000	98.67	76,493,918	7/19/2001	7/19/2001	912795GU9	12/6/01	3.42%	3.40%	3.43%
1G0092	B	3,525,000	98.67	3,478,118	7/19/2001	7/19/2001	912795GU9	12/6/01	3.42%	3.40%	3.43%
1FN012	B	81,075,000	98.73	80,045,348	7/19/2001	7/19/2001	912795HM6	11/29/01	3.44%	3.41%	3.44%
1FN045	B	77,525,000	98.73	76,540,433	7/19/2001	7/19/2001	912795HM6	11/29/01	3.44%	3.41%	3.44%
1G0092	B	3,525,000	98.73	3,480,233	7/19/2001	7/19/2001	912795HM6	11/29/01	3.44%	3.41%	3.44%
1G0092	B	3,525,000	99.06	3,491,865	7/19/2001	7/19/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1FN012	B	81,075,000	99.06	80,312,895	7/19/2001	7/19/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1FN045	B	77,525,000	99.06	76,796,265	7/19/2001	7/19/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1FN012	B	81,075,000	99.00	80,264,250	7/19/2001	7/19/2001	912795HU8	11/01/01	3.43%	3.42%	3.44%
1FN045	B	77,525,000	99.00	76,749,750	7/19/2001	7/19/2001	912795HU8	11/01/01	3.43%	3.42%	3.44%
1G0092	B	3,525,000	99.00	3,489,750	7/19/2001	7/19/2001	912795HU8	11/01/01	3.43%	3.42%	3.44%
1FN012	B	81,075,000	98.87	80,158,853	7/19/2001	7/19/2001	912795HV6	11/15/01	3.42%	3.42%	3.44%
1FN045	B	77,525,000	98.87	76,648,968	7/19/2001	7/19/2001	912795HV6	11/15/01	3.42%	3.42%	3.44%
1G0092	B	3,525,000	98.87	3,485,168	7/19/2001	7/19/2001	912795HV6	11/15/01	3.42%	3.42%	3.44%
1G0092	B	2,625,000	98.94	2,597,175	7/20/2001	7/20/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1FN012	B	67,525,000	98.94	66,809,235	7/20/2001	7/20/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1FN045	B	64,550,000	98.94	63,865,770	7/20/2001	7/20/2001	912795GT2	11/8/01	3.44%	3.42%	3.44%
1FN012	B	67,525,000	98.68	66,633,670	7/20/2001	7/20/2001	912795GU9	12/6/01	3.42%	3.39%	3.43%
1FN045	B	64,550,000	98.68	63,697,940	7/20/2001	7/20/2001	912795GU9	12/6/01	3.42%	3.39%	3.43%
1G0092	B	2,625,000	98.68	2,590,350	7/20/2001	7/20/2001	912795GU9	12/6/01	3.42%	3.39%	3.43%
1FN012	B	67,525,000	98.74	66,674,185	7/20/2001	7/20/2001	912795HM6	11/29/01	3.44%	3.40%	3.42%
1FN045	B	64,550,000	98.74	63,736,670	7/20/2001	7/20/2001	912795HM6	11/29/01	3.44%	3.40%	3.42%
1G0092	B	2,625,000	98.74	2,591,925	7/20/2001	7/20/2001	912795HM6	11/29/01	3.44%	3.40%	3.42%
1FN045	B	64,550,000	99.07	63,949,685	7/20/2001	7/20/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1FN012	B	67,525,000	99.07	66,897,018	7/20/2001	7/20/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1G0092	B	2,625,000	99.07	2,600,588	7/20/2001	7/20/2001	912795HT1	10/25/01	3.45%	3.42%	3.45%
1FN012	B	67,525,000	99.01	66,856,503	7/20/2001	7/20/2001	912795HU8	11/01/01	3.43%	3.41%	3.44%
1FN045	B	64,550,000	99.01	63,910,955	7/20/2001	7/20/2001	912795HU8	11/01/01	3.43%	3.41%	3.44%
1G0092	B	2,625,000	99.01	2,599,013	7/20/2001	7/20/2001	912795HU8	11/01/01	3.43%	3.41%	3.44%
1FN012	B	67,525,000	98.88	66,768,720	7/20/2001	7/20/2001	912795HV6	11/15/01	3.42%	3.40%	3.43%
1FN045	B										

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	2,625,000	98.88	2,595,600	7/20/2001	7/20/2001	912795HV6	11/15/01	3.42%	3.40%	3.43%
1FN012	B	104,800,000	98.95	103,699,600	7/23/2001	7/23/2001	912795GT2	11/8/01	3.50%	3.42%	3.48%
1FN045	B	100,225,000	98.95	99,172,638	7/23/2001	7/23/2001	912795GT2	11/8/01	3.50%	3.42%	3.48%
1G0092	B	4,575,000	98.95	4,526,963	7/23/2001	7/23/2001	912795GT2	11/8/01	3.50%	3.42%	3.48%
1FN012	B	104,800,000	98.69	103,427,120	7/23/2001	7/23/2001	912795GU9	12/6/01	3.47%	3.41%	3.46%
1FN045	B	100,225,000	98.69	98,912,053	7/23/2001	7/23/2001	912795GU9	12/6/01	3.47%	3.41%	3.46%
1G0092	B	4,575,000	98.69	4,515,068	7/23/2001	7/23/2001	912795GU9	12/6/01	3.47%	3.41%	3.46%
1FN045	B	100,225,000	98.76	98,982,210	7/23/2001	7/23/2001	912795HM6	11/29/01	3.46%	3.42%	3.47%
1FN012	B	104,800,000	98.76	103,500,480	7/23/2001	7/23/2001	912795HM6	11/29/01	3.46%	3.42%	3.47%
1G0092	B	4,575,000	98.76	4,518,270	7/23/2001	7/23/2001	912795HM6	11/29/01	3.46%	3.42%	3.47%
1FN012	B	104,800,000	99.09	103,846,320	7/23/2001	7/23/2001	912795HT1	10/25/01	3.49%	3.45%	3.49%
1FN045	B	100,225,000	99.09	99,312,953	7/23/2001	7/23/2001	912795HT1	10/25/01	3.49%	3.45%	3.49%
1G0092	B	4,575,000	99.09	4,533,368	7/23/2001	7/23/2001	912795HT1	10/25/01	3.49%	3.45%	3.49%
1FN012	B	104,800,000	99.02	103,772,960	7/23/2001	7/23/2001	912795HU8	11/01/01	3.49%	3.43%	3.47%
1FN045	B	100,225,000	99.02	99,242,795	7/23/2001	7/23/2001	912795HU8	11/01/01	3.49%	3.43%	3.47%
1G0092	B	4,575,000	99.02	4,530,165	7/23/2001	7/23/2001	912795HU8	11/01/01	3.49%	3.43%	3.47%
1G0092	B	4,575,000	98.89	4,524,218	7/23/2001	7/23/2001	912795HV6	11/15/01	3.47%	3.42%	3.47%
1FN012	B	104,800,000	98.89	103,636,720	7/23/2001	7/23/2001	912795HV6	11/15/01	3.47%	3.42%	3.47%
1FN045	B	100,225,000	98.89	99,112,503	7/23/2001	7/23/2001	912795HV6	11/15/01	3.47%	3.42%	3.47%
1G0092	B	10,500,000	98.67	10,360,350	7/25/2001	7/25/2001	912795HX2	12/13/2001	3.40%	3.41%	3.43%
1FN012	B	200,750,000	98.67	198,080,025	7/25/2001	7/25/2001	912795HX2	12/13/2001	3.40%	3.41%	3.43%
1FN045	B	192,025,000	98.67	189,471,068	7/25/2001	7/25/2001	912795HX2	12/13/2001	3.40%	3.41%	3.43%
1FN012	S	(42,700,000)	99.51	(42,490,770)	7/24/2001	7/25/2001	912795GR6	9/13/2001	3.46%	3.46%	3.53%
1FN045	S	(40,975,000)	99.51	(40,774,223)	7/24/2001	7/25/2001	912795GR6	9/13/2001	3.46%	3.46%	3.53%
1G0092	S	(3,520,000)	99.51	(3,502,752)	7/24/2001	7/25/2001	912795GR6	9/13/2001	3.46%	3.46%	3.53%
1FN012	B	600,000	99.38	596,280	7/31/2001	7/31/2001	912795HR5	10/4/2001	3.43%	3.44%	3.50%
1FN045	B	550,000	99.38	546,590	7/31/2001	7/31/2001	912795HR5	10/4/2001	3.43%	3.44%	3.50%
1FN012	S	(253,400,000)	99.43	(251,955,620)	8/23/2001	8/24/2001	912795HT1	10/25/01	3.26%	3.29%	3.34%
1FN045	S	(242,300,000)	99.43	(240,918,890)	8/23/2001	8/24/2001	912795HT1	10/25/01	3.26%	3.29%	3.34%
1G0092	S	(10,725,000)	99.43	(10,663,868)	8/23/2001	8/24/2001	912795HT1	10/25/01	3.26%	3.29%	3.34%
1FN012	S	(253,400,000)	99.37	(251,803,580)	8/23/2001	8/24/2001	912795HU8	11/01/01	3.24%	3.29%	3.33%
1FN045	S	(242,300,000)	99.37	(240,773,510)	8/23/2001	8/24/2001	912795HU8	11/01/01	3.24%	3.29%	3.33%
1G0092	S	(10,725,000)	99.37	(10,657,433)	8/23/2001	8/24/2001	912795HU8	11/01/01	3.24%	3.29%	3.33%
1FN012	S	(600,000)	99.64	(597,840)	8/24/2001	8/27/2001	912795HR5	10/4/2001	3.16%	3.34%	3.38%
1FN045	S	(550,000)	99.64	(548,020)	8/24/2001	8/27/2001	912795HR5	10/4/2001	3.16%	3.34%	3.38%
1FN012	S	(200,750,000)	99.02	(198,782,650)	8/24/2001	8/27/2001	912795HX2	12/13/2001	3.18%	3.28%	3.30%
1FN045	S	(192,025,000)	99.02	(190,143,155)	8/24/2001	8/27/2001	912795HX2	12/13/2001	3.18%	3.28%	3.30%
1G0092	S	(10,500,000)	99.02	(10,397,100)	8/24/2001	8/27/2001	912795HX2	12/13/2001	3.18%	3.28%	3.30%
1FN012	S	(253,400,000)	99.33	(251,702,220)	8/23/2001	8/27/2001	912795GT2	11/8/01	3.13%	3.29%	3.32%
1FN045	S	(242,300,000)	99.33	(240,676,590)	8/23/2001	8/27/2001	912795GT2	11/8/01	3.13%	3.29%	3.32%
1G0092	S	(10,725,000)	99.33	(10,653,143)	8/23/2001	8/27/2001	912795GT2	11/8/01	3.13%	3.29%	3.32%
1FN012	S	(253,400,000)	99.08	(251,068,720)	8/23/2001	8/27/2001	912795GU9	12/6/01	3.15%	3.26%	3.28%
1FN045	S	(242,300,000)	99.08	(240,070,840)	8/23/2001	8/27/2001	912795GU9	12/6/01	3.15%	3.26%	3.28%
1G0092	S	(10,725,000)	99.08	(10,626,330)	8/23/2001	8/27/2001	912795GU9	12/6/01	3.15%	3.26%	3.28%
1FN045	S	(242,300,000)	99.14	(240,216,220)	8/23/2001	8/27/2001	912795HM6	11/29/01	3.16%	3.27%	3.31%
1FN012	S	(253,400,000)	99.14	(251,220,760)	8/23/2001	8/27/2001	912795HM6	11/29/01	3.16%	3.27%	3.31%
1G0092	S	(10,725,000)	99.14	(10,632,765)	8/23/2001	8/27/2001	912795HM6	11/29/01	3.16%	3.27%	3.31%
1FN012	S	(253,400,000)	99.27	(251,550,180)	8/23/2001	8/27/2001	912795HV6	11/15/01	3.13%	3.29%	3.32%
1FN045	S	(242,300,000)	99.27	(240,531,210)	8/23/2001	8/27/2001	912795HV6	11/15/01	3.13%	3.29%	3.32%
1G0092	S	(10,725,000)	99.27	(10,646,708)	8/23/2001	8/27/2001	912795HV6	11/15/01	3.13%	3.29%	3.32%
1FN045	B	1,300,000	99.12	1,288,560	8/31/2001	8/31/2001	912795GU9	12/6/01	3.27%	3.25%	3.29%
1FN012	B	4,840,000	99.12	4,797,408	8/31/2001	8/31/2001	912795GU9	12/6/01	3.27%	3.25%	3.29%
1FN012	B	32,075,000	99.12	31,792,740	9/4/2001	9/4/2001	912795GU9	12/06/2001	3.41%	3.26%	3.39%
1FN045	B	30,725,000	99.12	30,454,620	9/4/2001	9/4/2001	912795GU9	12/06/2001	3.41%	3.26%	3.39%
1G0092	B	1,400,000	99.12	1,387,680	9/4/2001	9/4/2001	912795GU9	12/06/2001	3.41%	3.26%	3.39%
1FN012	B	109,275,000	99.54	108,772,335	9/25/2001	9/25/2001	912795GU9	12/06/2001	2.30%	2.22%	2.39%
1FN012	B	109,275,000	99.49	108,717,698	9/25/2001	9/25/2001	912795HX2	12/13/2001	2.32%	2.22%	2.34%
1FN045	B	104,750,000	99.54	104,268,150	9/25/2001	9/25/2001	912795GU9	12/06/2001	2.30%	2.22%	2.39%
1FN045	B	104,750,000	99.49	104,215,775	9/25/2001	9/25/2001	912795HX2	12/13/2001	2.32%	2.22%	2.34%
1G0092	B	6,775,000	99.54	6,743,835	9/25/2001	9/25/2001	912795GU9	12/06/2001	2.30%	2.22%	2.39%
1G0092	B	6,775,000	99.49	6,740,448	9/25/2001	9/25/2001	912795HX2	12/13/2001	2.32%	2.22%	2.34%
1FN012	B	75,000	99.51	74,633	9/28/2001	9/28/2001	912795HX2	12/13/2001	2.32%	2.28%	2.33%
1FN012	B	325,000	99.51	323,408	9/28/2001	9/28/2001	912795HX2	12/13/2001	2.32%	2.28%	2.33%
1FN045	B	75,000	99.51	74,633	9/28/2001	9/28/2001	912795HX2	12/13/2001	2.32%	2.28%	2.33%
1FN045	B	300,000	99.51	298,530	9/28/2001	9/28/2001	912795HX2	12/13/2001	2.32%	2.28%	2.33%
1G0092	B	5,900,000	99.62	5,877,580	10/12/2001	10/12/2001	912795HX2	12/13/2001	2.21%	2.18%	2.22%
1FN012	B	128,275,000	99.46	127,582,315	10/15/2001	10/15/2001	912795JB8	1/10/2002	2.23%	2.19%	2.23%
1FN045	B	121,275,000	99.46	120,620,115	10/15/2001	10/15/2001	912795JB8	1/10/2002	2.23%	2.19%	2.23%
1FN012	B	128,275,000	99.34	127,428,385	10/15/2001	10/15/2001	912795JE2	1/31/2002	2.20%	2.17%	2.19%
1FN045	B	121,275,000	99.34	120,474,585	10/15/2001	10/15/2001	912795JE2	1/31/2002	2.20%	2.17%	2.19%
1G0092	B	10,525,000	99.46	10,468,165	10/15/2001	10/15/2001	912795JB8	1/10/2002	2.23%	2.19%	2.23%
1G0092	B	10,525,000	99.34	10,455,535	10/15/2001	10/15/2001	912795JE2	1/31/2002	2.20%	2.17%	2.19%
1FN012	S	(109,675,000)	99.64	(109,280,170)	10/15/2001	10/15/2001	912795HX2	12/13/2001	2.20%	2.20%	2.22%
1FN045	S	(105,125,000)	99.64	(104,746,550)	10/15/2001	10/15/2001	912795HX2	12/13/2001	2.20%	2.20%	2.22%
1G0092	S	(12,675,000)	99.64	(12,629,370)	10/15/2001	10/15/2001	912795HX2	12/13/2001	2.20%	2.20%	2.22%
1FN012	S	(146,190,000)	99.68	(145,722,192)	10/15/2001	10/15/2001	912795GU9	12/6/01	2.22%	2.21%	2.25%
1FN045	S	(136,775,000)	99.68	(136,337,320)	10/15/2001	10/15/2001	912795GU9	12/6/01	2.22%	2.21%	2.25%
1G0092	S	(8,175,000)	99.68	(8,148,840)	10/15/2001	10/15/2001	912795GU9	12/6/01	2.22%	2.21%	2.25%
1FN012	S	(128,275,000)	99.50	(127,633,625)	10/19/2001	10/19/2001	912795JB8	1/10/2002	2.17%	2.14%	2.15%
1FN045	S	(121,275,000)	99.50	(120,668,625)	10/19/2001	10/19/2001	912795JB8	1/10/2002	2.17%	2.14%	2.15%
1FN012	S	(128,275,000)	99.38	(127,479,695)	10/19/2001	10/19/2001	912795JE2	1/31/2002	2.15%	2.11%	2.15%
1FN045	S	(121,275,000)	99.38	(120,523,095)	10/19/2001	10/19/2001	912795JE2	1/31/2002	2.15%	2.11%	2.15%
1FN012	B	152,300,000	99.34	151,294,820	10/19/2001	10/19/2001	912795JF9	2/7/2002	2.14%	2.10%	2.14%
1FN045	B	142,600,000	99.34	141,658,840	10/19/2001	10/19/2001	912795JF9	2/7/2002	2.14%	2.10%	2.14%
1G0092	S	(10,525,000)	99.50	(10,472,375)	10/19/2001	10/19/2001	912795JB8	1/10/2002	2.17%	2.14%	2.15%
1G0092	S</										

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	1,050,000	99.46	1,044,330	10/31/2001	10/31/2001	912795JF9	2/7/2002	1.96%	1.96%	2.04%
1FN012	B	1,100,000	99.46	1,094,060	10/31/2001	10/31/2001	912795JF9	2/7/2002	1.96%	1.96%	2.04%
1G0092	B	75,000	99.46	74,595	10/31/2001	10/31/2001	912795JF9	2/7/2002	1.96%	1.96%	2.04%
1G0092	B	5,020,000	99.53	4,996,406	11/6/2001	11/6/2001	912795JF9	2/7/2002	1.82%	1.80%	2.14%
1G0092	B	4,800,000	99.57	4,779,360	11/13/2001	11/13/2001	912795JF9	2/7/2002	1.80%	1.80%	1.85%
1FN012	B	251,100,000	99.71	250,371,810	11/16/2001	11/16/2001	912795JB8	1/10/2002	1.90%	1.82%	1.89%
1FN045	B	240,575,000	99.71	239,877,333	11/16/2001	11/16/2001	912795JB8	1/10/2002	1.90%	1.82%	1.89%
1G0092	B	11,125,000	99.71	11,092,738	11/16/2001	11/16/2001	912795JB8	1/10/2002	1.90%	1.82%	1.89%
1G0092	B	11,125,000	99.60	11,080,500	11/16/2001	11/16/2001	912795JE2	1/31/2002	1.89%	1.83%	1.91%
1FN012	B	251,100,000	99.60	250,095,600	11/16/2001	11/16/2001	912795JE2	1/31/2002	1.89%	1.83%	1.91%
1FN045	B	240,575,000	99.60	239,612,700	11/16/2001	11/16/2001	912795JE2	1/31/2002	1.89%	1.83%	1.91%
1FN012	B	291,650,000	99.54	290,308,410	11/19/2001	11/19/2001	912795JG7	2/14/2002	1.90%	1.88%	1.91%
1FN045	B	279,450,000	99.54	278,164,530	11/19/2001	11/19/2001	912795JG7	2/14/2002	1.90%	1.88%	1.91%
1G0092	B	12,950,000	99.54	12,890,430	11/19/2001	11/19/2001	912795JG7	2/14/2002	1.90%	1.88%	1.91%
1FN012	B	291,650,000	99.50	290,191,750	11/19/2001	11/19/2001	912795JH5	2/21/2002	1.91%	1.88%	1.90%
1FN045	B	279,450,000	99.50	278,052,750	11/19/2001	11/19/2001	912795JH5	2/21/2002	1.91%	1.88%	1.90%
1G0092	B	12,950,000	99.50	12,885,250	11/19/2001	11/19/2001	912795JH5	2/21/2002	1.91%	1.88%	1.90%
1G0092	B	12,500,000	99.44	12,430,000	11/20/2001	11/20/2001	912795JJ1	3/7/2002	1.88%	1.88%	1.92%
1FN012	B	281,800,000	99.44	280,221,920	11/20/2001	11/20/2001	912795JJ1	3/7/2002	1.88%	1.88%	1.92%
1FN045	B	270,025,000	99.44	268,512,860	11/20/2001	11/20/2001	912795JJ1	3/7/2002	1.88%	1.88%	1.92%
1FN012	B	281,800,000	99.40	280,109,200	11/20/2001	11/20/2001	912795JK8	3/14/2002	1.89%	1.89%	1.92%
1FN045	B	270,025,000	99.40	268,404,850	11/20/2001	11/20/2001	912795JK8	3/14/2002	1.89%	1.89%	1.92%
1G0092	B	12,500,000	99.40	12,425,000	11/20/2001	11/20/2001	912795JK8	3/14/2002	1.89%	1.89%	1.92%
1FN012	B	850,000	99.50	845,750	11/30/2001	11/30/2001	912795JK8	3/14/2002	1.73%	1.71%	1.77%
1FN045	B	800,000	99.50	796,000	11/30/2001	11/30/2001	912795JK8	3/14/2002	1.73%	1.71%	1.77%
1G0092	B	50,000	99.50	49,750	11/30/2001	11/30/2001	912795JK8	3/14/2002	1.73%	1.71%	1.77%
1FN012	S	(100,440,000)	99.87	(100,309,428)	12/13/2001	12/14/2001	912795JB8	1/10/2002	1.67%	1.65%	1.67%
1FN045	S	(96,230,000)	99.87	(96,104,901)	12/13/2001	12/14/2001	912795JB8	1/10/2002	1.67%	1.65%	1.67%
1G0092	S	(4,450,000)	99.87	(4,444,215)	12/13/2001	12/14/2001	912795JB8	1/10/2002	1.67%	1.65%	1.67%
1FN012	S	(116,660,000)	99.71	(116,321,686)	12/13/2001	12/14/2001	912795JG7	2/14/2002	1.66%	1.64%	1.67%
1FN045	S	(111,780,000)	99.71	(111,455,838)	12/13/2001	12/14/2001	912795JG7	2/14/2002	1.66%	1.64%	1.67%
1G0092	S	(5,180,000)	99.71	(5,164,978)	12/13/2001	12/14/2001	912795JG7	2/14/2002	1.66%	1.64%	1.67%
1FN012	S	(112,720,000)	99.61	(112,280,392)	12/13/2001	12/14/2001	912795JJ1	3/7/2002	1.67%	1.64%	1.68%
1FN045	S	(108,010,000)	99.61	(107,588,761)	12/13/2001	12/14/2001	912795JJ1	3/7/2002	1.67%	1.64%	1.68%
1G0092	S	(5,000,000)	99.61	(4,980,500)	12/13/2001	12/14/2001	912795JJ1	3/7/2002	1.67%	1.64%	1.68%
1FN012	B	3,475,000	99.61	3,461,448	12/19/2001	12/20/2001	912795JK8	3/14/2002	1.65%	1.64%	1.68%
1FN045	B	3,950,000	99.61	3,934,595	12/19/2001	12/20/2001	912795JK8	3/14/2002	1.65%	1.64%	1.68%
1FN012	B	328,250,000	99.63	327,035,475	12/26/2001	12/26/2001	912795JK8	3/14/2002	1.71%	1.69%	1.72%
1FN045	B	313,890,000	99.63	312,728,607	12/26/2001	12/26/2001	912795JK8	3/14/2002	1.71%	1.69%	1.72%
1G0092	B	10,960,000	99.63	10,919,448	12/26/2001	12/26/2001	912795JK8	3/14/2002	1.71%	1.69%	1.72%
1FN012	B	271,500,000	99.49	270,115,350	12/31/2001	12/31/2001	912795JQ5	04/18/2002	1.70%	1.65%	1.71%
1FN045	B	259,500,000	99.49	258,176,550	12/31/2001	12/31/2001	912795JQ5	04/18/2002	1.70%	1.65%	1.71%
1G0092	B	13,500,000	99.49	13,431,150	12/31/2001	12/31/2001	912795JQ5	04/18/2002	1.70%	1.65%	1.71%
1FN012	S	(169,080,000)	99.69	(168,555,852)	12/31/2001	12/31/2001	912795JJ1	3/7/2002	1.69%	1.66%	1.71%
1FN045	S	(162,015,000)	99.69	(161,512,754)	12/31/2001	12/31/2001	912795JJ1	3/7/2002	1.69%	1.66%	1.71%
1G0092	S	(7,500,000)	99.69	(7,476,750)	12/31/2001	12/31/2001	912795JJ1	3/7/2002	1.69%	1.66%	1.71%
1FN012	B	271,500,000	99.46	270,033,900	12/31/2001	12/31/2001	912795JR3	04/25/2002	1.69%	1.62%	1.70%
1FN045	B	259,500,000	99.46	258,098,700	12/31/2001	12/31/2001	912795JR3	04/25/2002	1.69%	1.62%	1.70%
1G0092	B	13,500,000	99.46	13,427,100	12/31/2001	12/31/2001	912795JR3	04/25/2002	1.69%	1.62%	1.70%
1FN012	S	(614,375,000)	99.66	(612,286,125)	12/31/2001	12/31/2001	912795JK8	3/14/2002	1.68%	1.67%	1.72%
1FN045	S	(588,665,000)	99.66	(586,663,539)	12/31/2001	12/31/2001	912795JK8	3/14/2002	1.68%	1.67%	1.72%
1G0092	B	13,500,000	99.43	13,423,050	12/31/2001	12/31/2001	912795JS1	5/2/2002	1.68%	1.67%	1.71%
1G0092	S	(23,510,000)	99.66	(23,430,066)	12/31/2001	12/31/2001	912795JK8	3/14/2002	1.68%	1.67%	1.72%
1FN012	B	271,500,000	99.43	269,952,450	12/31/2001	12/31/2001	912795JS1	5/2/2002	1.68%	1.67%	1.71%
1FN045	B	259,500,000	99.43	258,020,850	12/31/2001	12/31/2001	912795JS1	5/2/2002	1.68%	1.67%	1.71%
1FN045	B	259,500,000	99.39	257,917,050	12/31/2001	12/31/2001	912795JT9	5/9/2002	1.70%	1.65%	1.72%
1G0092	B	13,500,000	99.39	13,417,650	12/31/2001	12/31/2001	912795JT9	5/9/2002	1.70%	1.65%	1.72%
1FN012	B	271,500,000	99.39	269,843,850	12/31/2001	12/31/2001	912795JT9	5/9/2002	1.70%	1.65%	1.72%
1G0092	B	9,000,000	99.35	8,941,500	12/31/2001	12/31/2001	912795JU6	5/16/2002	1.72%	1.67%	1.73%
1FN012	B	181,000,000	99.35	179,823,500	12/31/2001	12/31/2001	912795JU6	5/16/2002	1.72%	1.67%	1.73%
1FN045	B	173,000,000	99.35	171,875,500	12/31/2001	12/31/2001	912795JU6	5/16/2002	1.72%	1.67%	1.73%
1FN012	S	(150,660,000)	99.96	(150,599,736)	12/31/2001	12/31/2001	912795JB8	1/10/2002	1.44%	1.59%	1.67%
1FN045	S	(144,345,000)	99.96	(144,287,262)	12/31/2001	12/31/2001	912795JB8	1/10/2002	1.44%	1.59%	1.67%
1G0092	S	(6,675,000)	99.96	(6,672,330)	12/31/2001	12/31/2001	912795JB8	1/10/2002	1.44%	1.59%	1.67%
1FN012	B	750,000	99.32	744,900	12/31/2001	12/31/2001	912795JV4	5/23/2002	1.71%	1.66%	1.74%
1FN045	B	1,175,000	99.32	1,167,010	12/31/2001	12/31/2001	912795JV4	5/23/2002	1.71%	1.66%	1.74%
1FN012	S	(251,100,000)	99.86	(250,748,460)	12/31/2001	12/31/2001	912795JE2	1/31/2002	1.63%	1.59%	1.64%
1FN045	S	(240,575,000)	99.86	(240,238,195)	12/31/2001	12/31/2001	912795JE2	1/31/2002	1.63%	1.59%	1.64%
1G0092	S	(11,125,000)	99.86	(11,109,425)	12/31/2001	12/31/2001	912795JE2	1/31/2002	1.63%	1.59%	1.64%
1G0092	B	3,125,000	99.32	3,103,750	12/31/2001	12/31/2001	912795JV4	5/23/2002	1.71%	1.66%	1.74%
1FN045	B	1,175,000	99.28	1,166,540	12/31/2001	12/31/2001	912795JW2	5/30/2002	1.73%	1.67%	1.75%
1FN012	B	750,000	99.28	744,600	12/31/2001	12/31/2001	912795JW2	5/30/2002	1.73%	1.67%	1.75%
1FN012	S	(174,990,000)	99.79	(174,622,521)	12/31/2001	12/31/2001	912795JG7	2/14/2002	1.68%	1.63%	1.70%
1FN045	S	(167,670,000)	99.79	(167,317,893)	12/31/2001	12/31/2001	912795JG7	2/14/2002	1.68%	1.63%	1.70%
1G0092	B	3,125,000	99.28	3,102,500	12/31/2001	12/31/2001	912795JW2	5/30/2002	1.73%	1.67%	1.75%
1G0092	S	(7,770,000)	99.79	(7,753,683)	12/31/2001	12/31/2001	912795JG7	2/14/2002	1.68%	1.63%	1.70%
1FN012	S	(291,650,000)	99.75	(290,920,875)	12/31/2001	12/31/2001	912795JH5	2/21/2002	1.73%	1.64%	1.70%
1FN045	S	(279,450,000)	99.75	(278,751,375)	12/31/2001	12/31/2001	912795JH5	2/21/2002	1.73%	1.64%	1.70%
1G0092	B	13,500,000	99.56	13,440,600	12/31/2001	12/31/2001	912795JN2	4/4/2002	1.69%	1.65%	1.70%
1G0092	S	(12,950,000)	99.75	(12,917,625)	12/31/2001	12/31/2001	912795JH5	2/21/2002	1.73%	1.64%	1.70%
1FN012	B	271,500,000	99.56	270,305,400	12/31/2001	12/31/2001	912795JN2	4/4/2002	1.69%	1.65%	1.70%
1FN045	B	259,500,000	99.56	258,358,200	12/31/2001	12/31/2001	912795JN2	4/4/2002	1.69%	1.65%	1.70%
1G0092	S	(26,345,000)	99.83	(26,300,214)	12/31/2001	12/31/2001	912795JF9	2/7/2002	1.61%	1.60%	1.67%
1FN012	B	271,500,000	99.53	270,223,950	12/31/2001	12/31/2001	912795JP7	04/11/			

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	13,500,000	99.53	13,436,550	12/31/2001	12/31/2001	912795JP7	04/11/2002	1.68%	1.66%	1.69%
1FN012	S	(271,500,000)	99.60	(270,414,000)	1/8/2002	1/8/2002	912795JN2	4/4/2002	1.67%	1.64%	1.66%
1FN045	S	(259,500,000)	99.60	(258,462,000)	1/8/2002	1/8/2002	912795JN2	4/4/2002	1.67%	1.64%	1.66%
1G0092	S	(13,500,000)	99.60	(13,446,000)	1/8/2002	1/8/2002	912795JN2	4/4/2002	1.67%	1.64%	1.66%
1FN012	S	(135,750,000)	99.57	(135,166,275)	1/8/2002	1/8/2002	912795JP7	04/11/2002	1.66%	1.62%	1.65%
1FN045	S	(129,750,000)	99.57	(129,192,075)	1/8/2002	1/8/2002	912795JP7	04/11/2002	1.66%	1.62%	1.65%
1G0092	S	(6,750,000)	99.57	(6,720,975)	1/8/2002	1/8/2002	912795JP7	04/11/2002	1.66%	1.62%	1.65%
1FN012	S	(135,750,000)	99.58	(135,179,850)	1/9/2002	1/9/2002	912795JP7	04/11/2002	1.64%	1.63%	1.66%
1FN045	S	(129,750,000)	99.58	(129,205,050)	1/9/2002	1/9/2002	912795JP7	04/11/2002	1.64%	1.63%	1.66%
1G0092	S	(6,750,000)	99.58	(6,721,650)	1/9/2002	1/9/2002	912795JP7	04/11/2002	1.64%	1.63%	1.66%
1FN012	S	(271,500,000)	99.55	(270,278,250)	1/9/2002	1/9/2002	912795JQ5	04/18/2002	1.64%	1.63%	1.65%
1FN045	S	(259,500,000)	99.55	(258,332,250)	1/9/2002	1/9/2002	912795JQ5	04/18/2002	1.64%	1.63%	1.65%
1G0092	S	(13,500,000)	99.55	(13,439,250)	1/9/2002	1/9/2002	912795JQ5	04/18/2002	1.64%	1.63%	1.65%
1FN012	S	(271,500,000)	99.52	(270,196,800)	1/9/2002	1/10/2002	912795JR3	04/25/2002	1.63%	1.60%	1.65%
1FN045	S	(259,500,000)	99.52	(258,254,400)	1/9/2002	1/10/2002	912795JR3	04/25/2002	1.63%	1.60%	1.65%
1G0092	S	(13,500,000)	99.52	(13,435,200)	1/9/2002	1/10/2002	912795JR3	04/25/2002	1.63%	1.60%	1.65%
1FN012	S	(271,500,000)	99.49	(270,115,350)	1/9/2002	1/10/2002	912795JS1	5/2/2002	1.62%	1.64%	1.66%
1FN045	S	(259,500,000)	99.49	(258,176,550)	1/9/2002	1/10/2002	912795JS1	5/2/2002	1.62%	1.64%	1.66%
1G0092	S	(13,500,000)	99.49	(13,431,150)	1/9/2002	1/10/2002	912795JS1	5/2/2002	1.62%	1.64%	1.66%
1FN012	S	(750,000)	99.41	(745,575)	1/11/2002	1/14/2002	912795JV4	5/23/2002	1.61%	1.51%	1.64%
1FN045	S	(1,175,000)	99.41	(1,168,068)	1/11/2002	1/14/2002	912795JV4	5/23/2002	1.61%	1.51%	1.64%
1G0092	S	(3,125,000)	99.41	(3,106,563)	1/11/2002	1/14/2002	912795JV4	5/23/2002	1.61%	1.51%	1.64%
1FN012	S	(750,000)	99.37	(745,275)	1/11/2002	1/14/2002	912795JW2	5/30/2002	1.63%	1.53%	1.64%
1FN045	S	(1,175,000)	99.37	(1,167,598)	1/11/2002	1/14/2002	912795JW2	5/30/2002	1.63%	1.53%	1.64%
1G0092	S	(3,125,000)	99.37	(3,105,313)	1/11/2002	1/14/2002	912795JW2	5/30/2002	1.63%	1.53%	1.64%
1FN012	S	(271,500,000)	99.48	(270,088,200)	1/11/2002	1/14/2002	912795JT9	5/9/2002	1.59%	1.53%	1.65%
1FN045	S	(259,500,000)	99.48	(258,150,600)	1/11/2002	1/14/2002	912795JT9	5/9/2002	1.59%	1.53%	1.65%
1G0092	S	(13,500,000)	99.48	(13,429,800)	1/11/2002	1/14/2002	912795JT9	5/9/2002	1.59%	1.53%	1.65%
1FN012	S	(181,000,000)	99.44	(179,986,400)	1/11/2002	1/14/2002	912795JU6	5/16/2002	1.61%	1.53%	1.65%
1FN045	S	(173,000,000)	99.44	(172,031,200)	1/11/2002	1/14/2002	912795JU6	5/16/2002	1.61%	1.53%	1.65%
1G0092	S	(9,000,000)	99.44	(8,949,600)	1/11/2002	1/14/2002	912795JU6	5/16/2002	1.61%	1.53%	1.65%
1G0092	B	6,275,000	99.60	6,249,900	1/18/2002	1/18/2002	912795JQ5	04/18/2002	1.60%	1.57%	1.61%
1FN012	B	44,400,000	99.60	44,222,400	1/23/2002	1/23/2002	912795JQ5	04/18/2002	1.69%	1.64%	1.67%
1FN045	B	42,450,000	99.60	42,280,200	1/23/2002	1/23/2002	912795JQ5	04/18/2002	1.69%	1.64%	1.67%
1G0092	B	2,300,000	99.60	2,290,800	1/23/2002	1/23/2002	912795JQ5	04/18/2002	1.69%	1.64%	1.67%
1FN012	B	50,000	99.63	49,815	1/31/2002	1/31/2002	912795JQ5	04/18/2002	1.73%	1.67%	1.70%
1FN045	B	50,000	99.63	49,815	1/31/2002	1/31/2002	912795JQ5	04/18/2002	1.73%	1.67%	1.70%
1FN012	B	23,275,000	99.67	23,198,193	2/6/2002	2/6/2002	912795JQ5	04/18/2002	1.67%	1.66%	1.68%
1FN045	B	22,250,000	99.67	22,176,575	2/6/2002	2/6/2002	912795JQ5	04/18/2002	1.67%	1.66%	1.68%
1G0092	B	1,225,000	99.67	1,220,958	2/6/2002	2/6/2002	912795JQ5	04/18/2002	1.67%	1.66%	1.68%
1G0092	B	2,650,000	99.71	2,642,315	2/15/2002	2/15/2002	912795JQ5	04/18/2002	1.68%	1.66%	1.67%
1FN012	B	343,400,000	99.69	342,335,460	2/19/2002	2/19/2002	912795JR3	04/25/2002	1.72%	1.66%	1.68%
1FN045	B	328,400,000	99.69	327,381,960	2/19/2002	2/19/2002	912795JR3	04/25/2002	1.72%	1.66%	1.68%
1G0092	B	18,200,000	99.69	18,143,580	2/19/2002	2/19/2002	912795JR3	04/25/2002	1.72%	1.66%	1.68%
1FN012	B	343,400,000	99.66	342,232,440	2/19/2002	2/19/2002	912795JS1	5/2/2002	1.70%	1.68%	1.70%
1FN045	B	328,400,000	99.66	327,283,440	2/19/2002	2/19/2002	912795JS1	5/2/2002	1.70%	1.68%	1.70%
1G0092	B	18,200,000	99.66	18,138,120	2/19/2002	2/19/2002	912795JS1	5/2/2002	1.70%	1.68%	1.70%
1FN012	B	239,550,000	99.62	238,639,710	2/20/2002	2/20/2002	912795JT9	5/9/2002	1.75%	1.70%	1.71%
1FN045	B	229,050,000	99.62	228,179,610	2/20/2002	2/20/2002	912795JT9	5/9/2002	1.75%	1.70%	1.71%
1G0092	B	12,750,000	99.62	12,701,550	2/20/2002	2/20/2002	912795JT9	5/9/2002	1.75%	1.70%	1.71%
1FN012	B	239,550,000	99.59	238,567,845	2/20/2002	2/20/2002	912795JU6	5/16/2002	1.74%	1.70%	1.71%
1FN045	B	229,050,000	99.59	228,110,895	2/20/2002	2/20/2002	912795JU6	5/16/2002	1.74%	1.70%	1.71%
1G0092	B	12,750,000	99.59	12,697,725	2/20/2002	2/20/2002	912795JU6	5/16/2002	1.74%	1.70%	1.71%
1FN012	B	259,425,000	99.46	258,024,105	2/21/2002	2/21/2002	912795JY8	6/13/2002	1.74%	1.71%	1.72%
1FN045	B	248,075,000	99.46	246,735,395	2/21/2002	2/21/2002	912795JY8	6/13/2002	1.74%	1.71%	1.72%
1G0092	B	15,050,000	99.46	14,968,730	2/21/2002	2/21/2002	912795JY8	6/13/2002	1.74%	1.71%	1.72%
1FN012	B	259,425,000	99.43	257,946,278	2/21/2002	2/21/2002	912795JZ5	6/20/2002	1.72%	1.71%	1.72%
1FN045	B	248,075,000	99.43	246,660,973	2/21/2002	2/21/2002	912795JZ5	6/20/2002	1.72%	1.71%	1.72%
1G0092	B	15,050,000	99.43	14,964,215	2/21/2002	2/21/2002	912795JZ5	6/20/2002	1.72%	1.71%	1.72%
1FN012	B	259,425,000	99.40	257,868,450	2/21/2002	2/21/2002	912795KA8	6/27/2002	1.71%	1.70%	1.73%
1FN045	B	248,075,000	99.40	246,586,550	2/21/2002	2/21/2002	912795KA8	6/27/2002	1.71%	1.70%	1.73%
1G0092	B	15,050,000	99.40	14,959,700	2/21/2002	2/21/2002	912795KA8	6/27/2002	1.71%	1.70%	1.73%
1FN012	B	259,425,000	99.32	257,660,910	2/21/2002	2/21/2002	912795KR1	7/11/2002	1.75%	1.73%	1.74%
1FN045	B	248,075,000	99.32	246,388,090	2/21/2002	2/21/2002	912795KR1	7/11/2002	1.75%	1.73%	1.74%
1G0092	B	15,050,000	99.32	14,947,660	2/21/2002	2/21/2002	912795KR1	7/11/2002	1.75%	1.73%	1.74%
1FN045	S	(328,400,000)	99.70	(327,414,800)	2/21/2002	2/21/2002	912795JR3	04/25/2002	1.71%	1.68%	1.69%
1G0092	S	(18,200,000)	99.70	(18,145,400)	2/21/2002	2/21/2002	912795JR3	04/25/2002	1.71%	1.68%	1.69%
1FN012	S	(343,400,000)	99.70	(342,369,800)	2/21/2002	2/21/2002	912795JR3	04/25/2002	1.71%	1.68%	1.69%
1FN012	S	(343,400,000)	99.67	(342,266,780)	2/21/2002	2/21/2002	912795JS1	5/2/2002	1.70%	1.70%	1.70%
1FN045	S	(328,400,000)	99.67	(327,316,280)	2/21/2002	2/21/2002	912795JS1	5/2/2002	1.70%	1.70%	1.70%
1G0092	B	25,000	99.28	24,820	2/21/2002	2/21/2002	912795KS9	7/18/2002	1.76%	1.74%	1.76%
1G0092	S	(18,200,000)	99.67	(18,139,940)	2/21/2002	2/21/2002	912795JS1	5/2/2002	1.70%	1.70%	1.70%
1FN045	B	50,000	99.28	49,640	2/21/2002	2/21/2002	912795KS9	7/18/2002	1.76%	1.74%	1.76%
1FN012	S	(67,725,000)	99.74	(67,548,915)	2/21/2002	2/21/2002	912795JQ5	04/18/2002	1.67%	1.67%	1.68%
1FN045	S	(64,750,000)	99.74	(64,581,650)	2/21/2002	2/21/2002	912795JQ5	04/18/2002	1.67%	1.67%	1.68%
1G0092	S	(12,450,000)	99.74	(12,417,630)	2/21/2002	2/21/2002	912795JQ5	04/18/2002	1.67%	1.67%	1.68%
1FN045	B	50,000	99.24	49,620	2/21/2002	2/21/2002	912795KT7	7/25/2002	1.78%	1.74%	1.77%
1FN012	S	(239,550,000)	99.63	(238,663,665)	2/21/2002	2/21/2002	912795JT9	5/9/2002	1.73%	1.70%	1.71%
1FN045	S	(229,050,000)	99.63	(228,202,515)	2/21/2002	2/21/2002	912795JT9	5/9/2002	1.73%	1.70%	1.71%
1G0092	S	(12,750,000)	99.63	(12,702,825)	2/21/2002	2/21/2002	912795JT9	5/9/2002	1.73%	1.70%	1.71%
1G0092	B	25,000	99.24	24,810	2/21/2002	2/21/2002	912795KT7	7/25/2002	1.78%	1.74%	1.77%
1G0092	S	(12,750,000)	99.60	(12,699,000)	2/21/2002	2/21/2002	912795JU6	5/16/2002	1.71%	1.70%	1.71%
1FN012	S	(239,550,000)	99.60	(238,591,800)	2/21/2002	2/21/2002	912795JU6	5/16/2002	1.71%	1.70%	1.71%
1FN045	S	(229,050,000)	99.60	(228,133,800)	2/21/2002	2/21/2002	912795JU6	5/16/2002	1.71%	1.70%	1.71%
1G0092	B	15,050,000	99.56	14,983,780	2/21/2002	2/21/2002	912795JV4	5/23/2002	1.74%	1.71%	1.72%
1FN012											

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	248,075,000	99.53	246,909,048	2/21/2002	2/21/2002	912795JW2	5/30/2002	1.73%	1.71%	1.71%
1FN012	B	259,425,000	99.53	258,205,703	2/21/2002	2/21/2002	912795JW2	5/30/2002	1.73%	1.71%	1.71%
1G0092	B	15,050,000	99.53	14,979,265	2/21/2002	2/21/2002	912795JW2	5/30/2002	1.73%	1.71%	1.71%
1FN012	B	259,425,000	99.50	258,127,875	2/21/2002	2/21/2002	912795JX0	6/6/2002	1.71%	1.70%	1.72%
1FN045	B	248,075,000	99.50	246,834,625	2/21/2002	2/21/2002	912795JX0	6/6/2002	1.71%	1.70%	1.72%
1G0092	B	15,050,000	99.50	14,974,750	2/21/2002	2/21/2002	912795JX0	6/6/2002	1.71%	1.70%	1.72%
1FN012	S	(259,425,000)	99.59	(258,361,358)	2/26/2002	2/27/2002	912795JV4	5/23/2002	1.72%	1.72%	1.73%
1FN045	S	(248,075,000)	99.59	(247,057,893)	2/26/2002	2/27/2002	912795JV4	5/23/2002	1.72%	1.72%	1.73%
1G0092	S	(15,050,000)	99.59	(14,988,295)	2/26/2002	2/27/2002	912795JV4	5/23/2002	1.72%	1.72%	1.73%
1G0092	S	(15,050,000)	99.56	(14,983,780)	2/26/2002	2/27/2002	912795JW2	5/30/2002	1.70%	1.72%	1.73%
1FN012	S	(259,425,000)	99.56	(258,283,530)	2/26/2002	2/27/2002	912795JW2	5/30/2002	1.70%	1.72%	1.73%
1FN045	S	(248,075,000)	99.56	(246,983,470)	2/26/2002	2/27/2002	912795JW2	5/30/2002	1.70%	1.72%	1.73%
1FN012	S	(259,425,000)	99.52	(258,179,760)	2/27/2002	2/28/2002	912795JX0	6/6/2002	1.75%	1.71%	1.74%
1FN045	S	(248,075,000)	99.52	(246,884,240)	2/27/2002	2/28/2002	912795JX0	6/6/2002	1.75%	1.71%	1.74%
1G0092	S	(15,050,000)	99.52	(14,977,760)	2/27/2002	2/28/2002	912795JX0	6/6/2002	1.75%	1.71%	1.74%
1FN012	B	800,000	99.28	794,240	2/28/2002	2/28/2002	912795KT7	7/25/2002	1.76%	1.74%	1.76%
1FN045	B	750,000	99.28	744,600	2/28/2002	2/28/2002	912795KT7	7/25/2002	1.76%	1.74%	1.76%
1G0092	B	150,000	99.28	148,920	2/28/2002	2/28/2002	912795KT7	7/25/2002	1.76%	1.74%	1.76%
1FN012	B	625,000	99.54	622,125	3/4/2002	3/4/2002	912795JX0	6/6/2002	1.76%	1.74%	1.75%
1FN045	B	675,000	99.54	671,895	3/4/2002	3/4/2002	912795JX0	6/6/2002	1.76%	1.74%	1.75%
1G0092	S	(15,050,000)	99.51	(14,976,255)	3/4/2002	3/5/2002	912795JY8	6/13/2002	1.75%	1.74%	1.75%
1FN012	S	(259,425,000)	99.51	(258,153,818)	3/4/2002	3/5/2002	912795JY8	6/13/2002	1.75%	1.74%	1.75%
1FN045	S	(248,075,000)	99.51	(246,859,433)	3/4/2002	3/5/2002	912795JY8	6/13/2002	1.75%	1.74%	1.75%
1G0092	S	(15,050,000)	99.48	(14,971,740)	3/4/2002	3/5/2002	912795JZ5	6/20/2002	1.73%	1.75%	1.75%
1FN045	S	(248,075,000)	99.48	(246,785,010)	3/4/2002	3/5/2002	912795JZ5	6/20/2002	1.73%	1.75%	1.75%
1FN012	S	(259,425,000)	99.48	(258,075,990)	3/4/2002	3/5/2002	912795JZ5	6/20/2002	1.73%	1.75%	1.75%
1G0092	S	(15,050,000)	99.45	(14,967,225)	3/5/2002	3/6/2002	912795KA8	6/27/2002	1.74%	1.74%	1.76%
1FN012	S	(259,425,000)	99.45	(257,998,163)	3/5/2002	3/6/2002	912795KA8	6/27/2002	1.74%	1.74%	1.76%
1FN045	S	(248,075,000)	99.45	(246,710,588)	3/5/2002	3/6/2002	912795KA8	6/27/2002	1.74%	1.74%	1.76%
1FN012	S	(259,425,000)	99.38	(257,816,565)	3/5/2002	3/6/2002	912795KR1	7/11/2002	1.74%	1.76%	1.79%
1FN045	S	(248,075,000)	99.38	(246,536,935)	3/5/2002	3/6/2002	912795KR1	7/11/2002	1.74%	1.76%	1.79%
1G0092	S	(15,050,000)	99.38	(14,956,690)	3/5/2002	3/6/2002	912795KR1	7/11/2002	1.74%	1.76%	1.79%
1FN045	S	(50,000)	99.34	(49,670)	3/5/2002	3/6/2002	912795KS9	7/18/2002	1.76%	1.77%	1.80%
1G0092	S	(25,000)	99.34	(24,835)	3/5/2002	3/6/2002	912795KS9	7/18/2002	1.76%	1.77%	1.80%
1FN012	S	(800,000)	99.30	(794,400)	3/5/2002	3/6/2002	912795KT7	7/25/2002	1.77%	1.77%	1.80%
1FN045	S	(800,000)	99.30	(794,400)	3/5/2002	3/6/2002	912795KT7	7/25/2002	1.77%	1.77%	1.80%
1G0092	S	(175,000)	99.30	(173,775)	3/5/2002	3/6/2002	912795KT7	7/25/2002	1.77%	1.77%	1.80%
1FN012	B	9,600,000	99.60	9,561,600	3/18/2002	3/18/2002	912795JX0	6/6/2002	1.80%	1.79%	1.81%
1G0092	B	550,000	99.60	547,800	3/18/2002	3/18/2002	912795JX0	6/6/2002	1.80%	1.79%	1.81%
1FN045	B	9,200,000	99.60	9,163,200	3/18/2002	3/18/2002	912795JX0	6/6/2002	1.80%	1.79%	1.81%
1G0092	B	5,900,000	99.62	5,877,580	3/22/2002	3/22/2002	912795JX0	6/6/2002	1.80%	1.77%	1.78%
1G0092	B	50,000	99.66	49,830	3/28/2002	3/28/2002	912795JX0	6/6/2002	1.75%	1.70%	1.74%
1FN012	B	1,150,000	99.66	1,146,090	3/28/2002	3/28/2002	912795JX0	6/6/2002	1.75%	1.70%	1.74%
1FN045	B	1,100,000	99.66	1,096,260	3/28/2002	3/28/2002	912795JX0	6/6/2002	1.75%	1.70%	1.74%
1FN012	B	51,600,000	99.75	51,471,000	4/12/2002	4/12/2002	912795JX0	6/6/2002	1.64%	1.63%	1.64%
1FN045	B	49,350,000	99.75	49,226,625	4/12/2002	4/12/2002	912795JX0	6/6/2002	1.64%	1.63%	1.64%
1G0092	B	2,950,000	99.75	2,942,625	4/12/2002	4/12/2002	912795JX0	6/6/2002	1.64%	1.63%	1.64%
1FN012	B	201,775,000	99.56	200,887,190	4/15/2002	4/15/2002	912795KS9	7/18/2002	1.69%	1.68%	1.70%
1FN045	B	192,950,000	99.56	192,101,020	4/15/2002	4/15/2002	912795KS9	7/18/2002	1.69%	1.68%	1.70%
1G0092	B	11,725,000	99.56	11,673,410	4/15/2002	4/15/2002	912795KS9	7/18/2002	1.69%	1.68%	1.70%
1FN012	B	201,775,000	99.53	200,826,658	4/15/2002	4/15/2002	912795KT7	7/25/2002	1.68%	1.68%	1.70%
1FN045	B	192,950,000	99.53	192,043,135	4/15/2002	4/15/2002	912795KT7	7/25/2002	1.68%	1.68%	1.70%
1G0092	B	11,725,000	99.53	11,669,893	4/15/2002	4/15/2002	912795KT7	7/25/2002	1.68%	1.68%	1.70%
1FN012	B	201,775,000	99.49	200,745,948	4/15/2002	4/15/2002	912795KU4	8/1/2002	1.70%	1.70%	1.79%
1FN045	B	192,950,000	99.49	191,965,955	4/15/2002	4/15/2002	912795KU4	8/1/2002	1.70%	1.70%	1.79%
1G0092	B	11,725,000	99.49	11,665,203	4/15/2002	4/15/2002	912795KU4	8/1/2002	1.70%	1.70%	1.79%
1G0092	B	6,275,000	99.45	6,240,488	4/16/2002	4/16/2002	912795KV2	8/8/2002	1.74%	1.72%	1.76%
1FN012	B	108,250,000	99.45	107,654,625	4/16/2002	4/16/2002	912795KV2	8/8/2002	1.74%	1.72%	1.76%
1FN045	B	103,500,000	99.45	102,930,750	4/16/2002	4/16/2002	912795KV2	8/8/2002	1.74%	1.72%	1.76%
1FN012	B	108,250,000	99.41	107,611,325	4/16/2002	4/16/2002	912795KW0	8/15/2002	1.76%	1.73%	1.78%
1G0092	B	6,275,000	99.41	6,237,978	4/16/2002	4/16/2002	912795KW0	8/15/2002	1.76%	1.73%	1.78%
1FN045	B	103,500,000	99.41	102,889,350	4/16/2002	4/16/2002	912795KW0	8/15/2002	1.76%	1.73%	1.78%
1FN012	B	1,525,000	99.46	1,516,765	4/17/2002	4/17/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN045	B	1,475,000	99.46	1,467,035	4/17/2002	4/17/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1G0092	B	125,000	99.46	124,325	4/17/2002	4/17/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN012	B	192,650,000	99.74	192,149,110	4/18/2002	4/18/2002	912795JY8	6/13/2002	1.67%	1.61%	1.66%
1FN045	B	184,225,000	99.74	183,746,015	4/18/2002	4/18/2002	912795JY8	6/13/2002	1.67%	1.61%	1.66%
1G0092	B	11,175,000	99.74	11,145,945	4/18/2002	4/18/2002	912795JY8	6/13/2002	1.67%	1.61%	1.66%
1G0092	B	11,175,000	99.71	11,142,593	4/18/2002	4/18/2002	912795JZ5	6/20/2002	1.66%	1.61%	1.66%
1FN012	B	192,650,000	99.71	192,091,315	4/18/2002	4/18/2002	912795JZ5	6/20/2002	1.66%	1.61%	1.66%
1FN045	B	184,225,000	99.71	183,690,748	4/18/2002	4/18/2002	912795JZ5	6/20/2002	1.66%	1.61%	1.66%
1G0092	B	11,175,000	99.68	11,139,240	4/18/2002	4/18/2002	912795KA8	6/27/2002	1.65%	1.60%	1.64%
1FN012	B	192,650,000	99.68	192,033,520	4/18/2002	4/18/2002	912795KA8	6/27/2002	1.65%	1.60%	1.64%
1FN045	B	184,225,000	99.68	183,635,480	4/18/2002	4/18/2002	912795KA8	6/27/2002	1.65%	1.60%	1.64%
1FN012	B	32,350,000	99.47	32,178,545	4/19/2002	4/19/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN045	B	30,975,000	99.47	30,810,833	4/19/2002	4/19/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN012	S	(192,650,000)	99.75	(192,168,375)	4/19/2002	4/19/2002	912795JY8	6/13/2002	1.64%	1.65%	1.67%
1FN045	S	(184,225,000)	99.75	(183,764,438)	4/19/2002	4/19/2002	912795JY8	6/13/2002	1.64%	1.65%	1.67%
1G0092	S	(11,175,000)	99.75	(11,147,063)	4/19/2002	4/19/2002	912795JY8	6/13/2002	1.64%	1.65%	1.67%
1G0092	B	5,400,000	99.47	5,371,380	4/19/2002	4/19/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1G0092	S	(11,175,000)	99.71	(11,142,593)	4/19/2002	4/19/2002	912795JZ5	6/20/2002	1.68%	1.65%	1.67%
1FN012	S	(192,650,000)	99.71	(192,091,315)	4/19/2002	4/19/2002	912795JZ5	6/20/2002	1.68%	1.65%	1.67%
1FN045	S	(184,225,000)	99.71	(183,690,748)	4/19/2002	4/19/2002	912795JZ5	6/20/2002	1.68%	1.65%	1.67%
1G0092	S	(11,175,000)	99.68	(11,139,240)	4/19/2002	4/19/2002	912795KA8	6/27/2002	1.67%	1.62%	1.65%
1FN012	S	(192,650,000)	99.68	(192,033,520)	4/19/2002	4/19/2002	912795KA8	6/27/2002	1.67%	1.62%	1.65%
1FN045	S	(184,225,000)	99.68	(183,635,480)	4/19/20						

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	121,825,000	99.76	121,532,620	4/22/2002	4/22/2002	912795JY8	6/13/2002	1.66%	1.63%	1.66%
1G0092	B	7,375,000	99.76	7,357,300	4/22/2002	4/22/2002	912795JY8	6/13/2002	1.66%	1.63%	1.66%
1FN012	B	127,400,000	99.73	127,056,020	4/22/2002	4/22/2002	912795JZ5	6/20/2002	1.65%	1.64%	1.66%
1FN045	B	121,825,000	99.73	121,496,073	4/22/2002	4/22/2002	912795JZ5	6/20/2002	1.65%	1.64%	1.66%
1G0092	B	7,375,000	99.73	7,355,088	4/22/2002	4/22/2002	912795JZ5	6/20/2002	1.65%	1.64%	1.66%
1FN012	B	127,400,000	99.70	127,017,800	4/22/2002	4/22/2002	912795KA8	6/27/2002	1.64%	1.62%	1.64%
1FN045	B	121,825,000	99.70	121,459,525	4/22/2002	4/22/2002	912795KA8	6/27/2002	1.64%	1.62%	1.64%
1G0092	B	7,375,000	99.70	7,352,875	4/22/2002	4/22/2002	912795KA8	6/27/2002	1.64%	1.62%	1.64%
1FN045	S	(135,950,000)	99.49	(135,256,655)	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN012	B	232,125,000	99.56	231,103,650	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1FN045	B	221,975,000	99.56	220,998,310	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1G0092	B	14,650,000	99.56	14,585,540	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1G0092	S	(11,800,000)	99.49	(11,739,820)	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN012	B	232,125,000	99.52	231,010,800	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.73%	1.68%	1.73%
1FN045	B	221,975,000	99.52	220,909,520	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.73%	1.68%	1.73%
1G0092	B	14,650,000	99.52	14,579,680	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.73%	1.68%	1.73%
1FN045	S	(103,500,000)	99.45	(102,930,750)	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1FN012	S	(108,250,000)	99.45	(107,654,625)	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1G0092	S	(6,275,000)	99.45	(6,240,488)	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1FN012	B	232,125,000	99.49	230,941,163	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN045	B	221,975,000	99.49	220,842,928	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1G0092	B	14,650,000	99.49	14,575,285	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1FN012	S	(127,400,000)	99.77	(127,106,980)	4/23/2002	4/23/2002	912795JY8	6/13/2002	1.62%	1.65%	1.66%
1FN045	S	(121,825,000)	99.77	(121,544,803)	4/23/2002	4/23/2002	912795JY8	6/13/2002	1.62%	1.65%	1.66%
1FN012	B	232,125,000	99.45	230,848,313	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1G0092	S	(7,375,000)	99.77	(7,358,038)	4/23/2002	4/23/2002	912795JY8	6/13/2002	1.62%	1.65%	1.66%
1FN045	B	221,975,000	99.45	220,754,138	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1G0092	B	14,650,000	99.45	14,569,425	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.74%	1.71%	1.73%
1G0092	B	14,650,000	99.41	14,563,565	4/23/2002	4/23/2002	912795KX8	8/22/2002	1.76%	1.72%	1.76%
1FN012	B	232,125,000	99.41	230,755,463	4/23/2002	4/23/2002	912795KX8	8/22/2002	1.76%	1.72%	1.76%
1FN045	B	221,975,000	99.41	220,665,348	4/23/2002	4/23/2002	912795KX8	8/22/2002	1.76%	1.72%	1.76%
1FN012	S	(127,400,000)	99.74	(127,068,760)	4/23/2002	4/23/2002	912795JZ5	6/20/2002	1.61%	1.64%	1.67%
1FN045	S	(121,825,000)	99.74	(121,508,255)	4/23/2002	4/23/2002	912795JZ5	6/20/2002	1.61%	1.64%	1.67%
1FN012	B	232,125,000	99.38	230,685,825	4/23/2002	4/23/2002	912795KY6	8/29/2002	1.74%	1.73%	1.75%
1FN045	B	221,975,000	99.38	220,598,755	4/23/2002	4/23/2002	912795KY6	8/29/2002	1.74%	1.73%	1.75%
1G0092	S	(7,375,000)	99.74	(7,355,825)	4/23/2002	4/23/2002	912795JZ5	6/20/2002	1.61%	1.64%	1.67%
1G0092	B	14,650,000	99.38	14,559,170	4/23/2002	4/23/2002	912795KY6	8/29/2002	1.74%	1.73%	1.75%
1FN012	S	(127,400,000)	99.70	(127,017,800)	4/23/2002	4/23/2002	912795KA8	6/27/2002	1.66%	1.62%	1.66%
1FN045	S	(121,825,000)	99.70	(121,459,525)	4/23/2002	4/23/2002	912795KA8	6/27/2002	1.66%	1.62%	1.66%
1G0092	S	(7,375,000)	99.70	(7,352,875)	4/23/2002	4/23/2002	912795KA8	6/27/2002	1.66%	1.62%	1.66%
1FN045	B	25,000	99.63	24,908	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.69%	1.67%	1.69%
1G0092	B	25,000	99.63	24,908	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.69%	1.67%	1.69%
1FN045	S	(60,325,000)	99.80	(60,204,350)	4/23/2002	4/23/2002	912795JX0	6/6/2002	1.64%	1.63%	1.66%
1FN012	S	(62,975,000)	99.80	(62,849,050)	4/23/2002	4/23/2002	912795JX0	6/6/2002	1.64%	1.63%	1.66%
1G0092	S	(9,450,000)	99.80	(9,431,100)	4/23/2002	4/23/2002	912795JX0	6/6/2002	1.64%	1.63%	1.66%
1FN045	B	25,000	99.59	24,898	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.72%	1.67%	1.69%
1G0092	B	25,000	99.59	24,898	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.72%	1.67%	1.69%
1FN012	S	(201,775,000)	99.60	(200,967,900)	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.67%	1.69%
1FN045	S	(192,950,000)	99.60	(192,178,200)	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.67%	1.69%
1G0092	S	(11,725,000)	99.60	(11,678,100)	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.67%	1.69%
1FN012	S	(201,775,000)	99.56	(200,887,190)	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1FN045	S	(192,950,000)	99.56	(192,101,020)	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1FN012	B	232,125,000	99.63	231,266,138	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.69%	1.67%	1.69%
1FN045	B	221,975,000	99.63	221,153,693	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.69%	1.67%	1.69%
1G0092	B	14,650,000	99.63	14,595,795	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.69%	1.67%	1.69%
1G0092	S	(11,725,000)	99.56	(11,673,410)	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.70%	1.68%	1.70%
1FN012	B	232,125,000	99.59	231,173,288	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.72%	1.67%	1.69%
1FN045	B	221,975,000	99.59	221,064,903	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.72%	1.67%	1.69%
1G0092	B	14,650,000	99.59	14,589,935	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.72%	1.67%	1.69%
1FN012	S	(201,775,000)	99.53	(200,826,658)	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.69%	1.68%	1.73%
1FN045	S	(192,950,000)	99.53	(192,043,135)	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.69%	1.68%	1.73%
1G0092	S	(11,725,000)	99.53	(11,669,893)	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.69%	1.68%	1.73%
1FN012	S	(142,125,000)	99.49	(141,400,163)	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.72%	1.70%	1.73%
1G0092	B	100,000	99.62	99,620	4/30/2002	4/30/2002	912795KS9	7/18/2002	1.73%	1.71%	1.74%
1FN012	B	1,350,000	99.62	1,344,870	4/30/2002	4/30/2002	912795KS9	7/18/2002	1.73%	1.71%	1.74%
1FN045	B	1,250,000	99.62	1,245,250	4/30/2002	4/30/2002	912795KS9	7/18/2002	1.73%	1.71%	1.74%
1FN012	S	(232,125,000)	99.46	(230,871,525)	5/3/2002	5/3/2002	912795KX8	8/22/2002	1.75%	1.69%	1.74%
1FN045	S	(221,975,000)	99.46	(220,776,335)	5/3/2002	5/3/2002	912795KX8	8/22/2002	1.75%	1.69%	1.74%
1G0092	S	(14,650,000)	99.46	(14,570,890)	5/3/2002	5/3/2002	912795KX8	8/22/2002	1.75%	1.69%	1.74%
1FN012	S	(232,125,000)	99.43	(230,801,888)	5/3/2002	5/3/2002	912795KY6	8/29/2002	1.74%	1.70%	1.74%
1FN045	S	(221,975,000)	99.43	(220,709,743)	5/3/2002	5/3/2002	912795KY6	8/29/2002	1.74%	1.70%	1.74%
1G0092	S	(14,650,000)	99.43	(14,566,495)	5/3/2002	5/3/2002	912795KY6	8/29/2002	1.74%	1.70%	1.74%
1FN012	S	(232,125,000)	99.55	(231,080,438)	5/3/2002	5/6/2002	912795KV2	8/8/2002	1.67%	1.72%	1.73%
1FN045	S	(221,975,000)	99.55	(220,976,113)	5/3/2002	5/6/2002	912795KV2	8/8/2002	1.67%	1.72%	1.73%
1G0092	S	(14,650,000)	99.55	(14,584,075)	5/3/2002	5/6/2002	912795KV2	8/8/2002	1.67%	1.72%	1.73%
1FN045	S	(221,975,000)	99.51	(220,887,323)	5/3/2002	5/6/2002	912795KW0	8/15/2002	1.70%	1.73%	1.74%
1FN012	S	(232,125,000)	99.51	(230,987,588)	5/3/2002	5/6/2002	912795KW0	8/15/2002	1.70%	1.73%	1.74%
1G0092	S	(14,650,000)	99.51	(14,578,215)	5/3/2002	5/6/2002	912795KW0	8/15/2002	1.70%	1.73%	1.74%
1FN012	B	23,575,000	99.45	23,445,338	5/7/2002	5/7/2002	912795KY6	8/29/2002	1.74%	1.71%	1.73%
1FN045	B	22,575,000	99.45	22,450,838	5/7/2002	5/7/2002	912795KY6	8/29/2002	1.74%	1.71%	1.73%
1G0092	B	1,475,000	99.45	1,466,888	5/7/2002	5/7/2002	912795KY6	8/29/2002	1.74%	1.71%	1.73%
1FN012	S	(232,125,000)	99.63	(231,266,138)	5/9/2002	5/9/2002	912795KT7	7/25/2002	1.73%	1.69%	1.71%
1FN045	S	(221,975,000)	99.63	(221,153,693)	5/9/2002	5/9/2002	912795KT7	7/25/2002	1.73%	1.69%	1.71%
1G0092	S	(14,650,000)	99.63	(14,595,795)	5/9/2002	5/9/2002	912795KT7	7/25/2002	1.73%	1.69%	1.71%
1FN012	S	(232,125,000)	99.60	(231,196,500)	5/9/2002	5/9/2002	912795KU4	8/1/2002	1.71%	1.69%	1.72%
1FN045	S										

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(14,675,000)	99.71	(14,632,443)	5/9/2002	5/10/2002	912795KR1	7/11/2002	1.66%	1.69%	1.71%
1FN012	S	(232,125,000)	99.71	(231,451,838)	5/9/2002	5/10/2002	912795KR1	7/11/2002	1.66%	1.69%	1.71%
1FN045	S	(222,000,000)	99.71	(221,356,200)	5/9/2002	5/10/2002	912795KR1	7/11/2002	1.66%	1.69%	1.71%
1G0092	S	(14,775,000)	99.67	(14,726,243)	5/9/2002	5/10/2002	912795KS9	7/18/2002	1.70%	1.69%	1.72%
1FN012	S	(233,475,000)	99.67	(232,704,533)	5/9/2002	5/10/2002	912795KS9	7/18/2002	1.70%	1.69%	1.72%
1FN045	S	(223,250,000)	99.67	(222,513,275)	5/9/2002	5/10/2002	912795KS9	7/18/2002	1.70%	1.69%	1.72%
1FN012	S	(23,575,000)	99.46	(23,447,695)	5/9/2002	5/10/2002	912795KY6	8/29/2002	1.74%	1.71%	1.74%
1FN045	S	(22,575,000)	99.46	(22,453,095)	5/9/2002	5/10/2002	912795KY6	8/29/2002	1.74%	1.71%	1.74%
1G0092	S	(1,475,000)	99.46	(1,467,035)	5/9/2002	5/10/2002	912795KY6	8/29/2002	1.74%	1.71%	1.74%
1FN012	B	194,000,000	99.72	193,456,800	5/20/2002	5/20/2002	912795KS9	7/18/2002	1.71%	1.68%	1.71%
1FN045	B	185,500,000	99.72	184,980,600	5/20/2002	5/20/2002	912795KS9	7/18/2002	1.71%	1.68%	1.71%
1G0092	B	12,250,000	99.72	12,215,700	5/20/2002	5/20/2002	912795KS9	7/18/2002	1.71%	1.68%	1.71%
1FN012	B	194,000,000	99.69	193,398,600	5/20/2002	5/20/2002	912795KT7	7/25/2002	1.69%	1.68%	1.70%
1FN045	B	185,500,000	99.69	184,924,950	5/20/2002	5/20/2002	912795KT7	7/25/2002	1.69%	1.68%	1.70%
1G0092	B	12,250,000	99.69	12,212,025	5/20/2002	5/20/2002	912795KT7	7/25/2002	1.69%	1.68%	1.70%
1FN012	B	97,000,000	99.66	96,670,200	5/20/2002	5/20/2002	912795KU4	8/1/2002	1.68%	1.68%	1.71%
1FN045	B	92,750,000	99.66	92,434,650	5/20/2002	5/20/2002	912795KU4	8/1/2002	1.68%	1.68%	1.71%
1G0092	B	6,125,000	99.66	6,104,175	5/20/2002	5/20/2002	912795KU4	8/1/2002	1.68%	1.68%	1.71%
1FN012	B	140,900,000	99.67	140,435,030	5/21/2002	5/21/2002	912795KU4	8/1/2002	1.65%	1.65%	1.69%
1FN045	B	134,750,000	99.67	134,305,325	5/21/2002	5/21/2002	912795KU4	8/1/2002	1.65%	1.65%	1.69%
1G0092	B	8,900,000	99.67	8,870,630	5/21/2002	5/21/2002	912795KU4	8/1/2002	1.65%	1.65%	1.69%
1FN012	B	281,800,000	99.63	280,757,340	5/21/2002	5/21/2002	912795KV2	8/8/2002	1.69%	1.67%	1.70%
1FN045	B	269,500,000	99.63	268,502,850	5/21/2002	5/21/2002	912795KV2	8/8/2002	1.69%	1.67%	1.70%
1G0092	B	17,800,000	99.63	17,734,140	5/21/2002	5/21/2002	912795KV2	8/8/2002	1.69%	1.67%	1.70%
1G0092	B	17,800,000	99.59	17,727,020	5/21/2002	5/21/2002	912795KW0	8/15/2002	1.72%	1.68%	1.71%
1FN012	B	281,800,000	99.59	280,644,620	5/21/2002	5/21/2002	912795KW0	8/15/2002	1.72%	1.68%	1.71%
1FN045	B	269,500,000	99.59	268,395,050	5/21/2002	5/21/2002	912795KW0	8/15/2002	1.72%	1.68%	1.71%
1FN012	B	143,750,000	99.61	143,189,375	5/22/2002	5/22/2002	912795KW0	8/15/2002	1.65%	1.66%	1.68%
1FN045	B	137,475,000	99.61	136,938,848	5/22/2002	5/22/2002	912795KW0	8/15/2002	1.65%	1.66%	1.68%
1G0092	B	9,075,000	99.61	9,039,608	5/22/2002	5/22/2002	912795KW0	8/15/2002	1.65%	1.66%	1.68%
1G0092	B	18,150,000	99.57	18,071,955	5/22/2002	5/22/2002	912795KX8	8/22/2002	1.68%	1.69%	1.70%
1FN012	B	287,500,000	99.57	286,263,750	5/22/2002	5/22/2002	912795KX8	8/22/2002	1.68%	1.69%	1.70%
1FN045	B	274,950,000	99.57	273,767,715	5/22/2002	5/22/2002	912795KX8	8/22/2002	1.68%	1.69%	1.70%
1FN012	B	287,500,000	99.53	286,148,750	5/22/2002	5/22/2002	912795KY6	8/29/2002	1.71%	1.67%	1.70%
1FN045	B	274,950,000	99.53	273,657,735	5/22/2002	5/22/2002	912795KY6	8/29/2002	1.71%	1.67%	1.70%
1G0092	B	18,150,000	99.53	18,064,695	5/22/2002	5/22/2002	912795KY6	8/29/2002	1.71%	1.67%	1.70%
1G0092	B	25,000	99.53	24,883	5/23/2002	5/23/2002	912795KY6	8/29/2002	1.73%	1.68%	1.70%
1G0092	B	100,000	99.51	99,510	5/31/2002	5/31/2002	912795LA7	9/12/2002	1.70%	1.69%	1.74%
1FN012	B	975,000	99.51	970,223	5/31/2002	5/31/2002	912795LA7	9/12/2002	1.70%	1.69%	1.74%
1FN045	B	925,000	99.51	920,468	5/31/2002	5/31/2002	912795LA7	9/12/2002	1.70%	1.69%	1.74%
1G0092	B	1,000,000	99.59	995,900	6/17/2002	6/17/2002	912795LA7	9/12/2002	1.70%	1.68%	1.69%
1FN012	B	1,350,000	99.70	1,345,950	6/25/2002	6/25/2002	912795KY6	8/29/2002	1.66%	1.64%	1.67%
1FN045	B	1,300,000	99.70	1,296,100	6/25/2002	6/25/2002	912795KY6	8/29/2002	1.66%	1.64%	1.67%
1FN012	S	(287,500,000)	99.74	(286,752,500)	6/26/2002	6/27/2002	912795KX8	8/22/2002	1.64%	1.61%	1.66%
1FN045	S	(274,950,000)	99.74	(274,235,130)	6/26/2002	6/27/2002	912795KX8	8/22/2002	1.64%	1.61%	1.66%
1G0092	S	(18,150,000)	99.74	(18,102,810)	6/26/2002	6/27/2002	912795KX8	8/22/2002	1.64%	1.61%	1.66%
1G0092	S	(18,175,000)	99.72	(18,124,110)	6/28/2002	6/28/2002	912795KY6	8/29/2002	1.63%	1.62%	1.66%
1G0092	S	(1,100,000)	99.65	(1,096,150)	6/28/2002	6/28/2002	912795LA7	9/12/2002	1.66%	1.64%	1.69%
1FN012	B	1,125,000	99.55	1,119,938	6/28/2002	6/28/2002	912795LD1	10/3/2002	1.67%	1.65%	1.67%
1FN045	B	1,075,000	99.55	1,070,163	6/28/2002	6/28/2002	912795LD1	10/3/2002	1.67%	1.65%	1.67%
1G0092	B	19,350,000	99.55	19,262,925	6/28/2002	6/28/2002	912795LD1	10/3/2002	1.67%	1.65%	1.67%
1FN012	S	(194,000,000)	99.99	(193,972,840)	7/15/2002	7/15/2002	912795KS9	7/18/2002	1.68%	1.66%	1.68%
1FN045	S	(185,500,000)	99.99	(185,474,030)	7/15/2002	7/15/2002	912795KS9	7/18/2002	1.68%	1.66%	1.68%
1G0092	S	(12,250,000)	99.99	(12,248,285)	7/15/2002	7/15/2002	912795KS9	7/18/2002	1.68%	1.66%	1.68%
1FN012	B	194,750,000	99.59	193,959,315	7/15/2002	7/15/2002	912795LE9	10/10/2002	1.68%	1.67%	1.68%
1FN045	B	186,225,000	99.59	185,468,927	7/15/2002	7/15/2002	912795LE9	10/10/2002	1.68%	1.67%	1.68%
1G0092	B	12,275,000	99.59	12,225,164	7/15/2002	7/15/2002	912795LE9	10/10/2002	1.68%	1.67%	1.68%
1FN012	B	23,800,000	99.60	23,705,038	7/17/2002	7/17/2002	912795LE9	10/10/2002	1.69%	1.67%	1.69%
1FN045	B	22,750,000	99.60	22,659,228	7/17/2002	7/17/2002	912795LE9	10/10/2002	1.69%	1.67%	1.69%
1G0092	B	1,500,000	99.60	1,494,015	7/17/2002	7/17/2002	912795LE9	10/10/2002	1.69%	1.67%	1.69%
1FN012	S	(237,900,000)	99.94	(237,757,260)	7/19/2002	7/19/2002	912795KU4	8/1/2002	1.66%	1.66%	1.67%
1FN045	S	(227,500,000)	99.94	(227,363,500)	7/19/2002	7/19/2002	912795KU4	8/1/2002	1.66%	1.66%	1.67%
1G0092	S	(15,025,000)	99.94	(15,015,985)	7/19/2002	7/19/2002	912795KU4	8/1/2002	1.66%	1.66%	1.67%
1FN012	S	(281,800,000)	99.91	(281,537,926)	7/19/2002	7/19/2002	912795KV2	8/8/2002	1.67%	1.67%	1.67%
1FN045	S	(269,500,000)	99.91	(269,249,365)	7/19/2002	7/19/2002	912795KV2	8/8/2002	1.67%	1.67%	1.67%
1FN012	B	75,000	99.36	74,519	7/19/2002	7/19/2002	912795LN9	12/5/2002	1.66%	1.64%	1.68%
1FN045	B	25,000	99.36	24,840	7/19/2002	7/19/2002	912795LN9	12/5/2002	1.66%	1.64%	1.68%
1G0092	S	(17,800,000)	99.91	(17,783,446)	7/19/2002	7/19/2002	912795KV2	8/8/2002	1.67%	1.67%	1.67%
1G0092	B	100,000	99.36	99,359	7/19/2002	7/19/2002	912795LN9	12/5/2002	1.66%	1.64%	1.68%
1FN012	S	(425,550,000)	99.88	(425,018,063)	7/19/2002	7/19/2002	912795KW0	8/15/2002	1.67%	1.66%	1.68%
1FN045	S	(406,975,000)	99.88	(406,466,281)	7/19/2002	7/19/2002	912795KW0	8/15/2002	1.67%	1.66%	1.68%
1G0092	S	(26,875,000)	99.88	(26,841,406)	7/19/2002	7/19/2002	912795KW0	8/15/2002	1.67%	1.66%	1.68%
1FN012	S	(1,125,000)	99.65	(1,121,029)	7/19/2002	7/19/2002	912795LD1	10/3/2002	1.67%	1.66%	1.67%
1FN045	S	(1,075,000)	99.65	(1,071,205)	7/19/2002	7/19/2002	912795LD1	10/3/2002	1.67%	1.66%	1.67%
1G0092	S	(19,350,000)	99.65	(19,281,695)	7/19/2002	7/19/2002	912795LD1	10/3/2002	1.67%	1.66%	1.67%
1FN012	S	(975,000)	99.75	(972,524)	7/19/2002	7/19/2002	912795LA7	9/12/2002	1.66%	1.65%	1.66%
1FN045	S	(925,000)	99.75	(922,651)	7/19/2002	7/19/2002	912795LA7	9/12/2002	1.66%	1.65%	1.66%
1FN012	B	239,900,000	99.71	239,213,886	7/19/2002	7/19/2002	912795LB5	9/19/2002	1.66%	1.64%	1.66%
1FN045	B	229,425,000	99.71	228,768,845	7/19/2002	7/19/2002	912795LB5	9/19/2002	1.66%	1.64%	1.66%
1G0092	B	15,275,000	99.71	15,231,314	7/19/2002	7/19/2002	912795LB5	9/19/2002	1.66%	1.64%	1.66%
1FN012	S	(288,850,000)	99.81	(288,304,074)	7/19/2002	7/19/2002	912795KY6	8/29/2002	1.66%	1.66%	1.66%
1FN045	S	(276,250,000)	99.81	(275,727,888)	7/19/2002	7/19/2002	912795KY6	8/29/2002	1.66%	1.66%	1.66%
1FN012	S	(218,550,000)	99.62	(217,708,583)	7/19/2002	7/19/2002	912795LE9	10/10/2002	1.67%	1.66%	1.67%
1FN045	S	(208,975,000)	99.62	(208,170,446)	7/19/2002	7/19/2002	912795LE9	10/10/2002	1.67%	1.66%	1.67%
1G0092	S	(13,775,000)	99.62	(13,721,966)	7/19/2002	7/19/2002	912795LE9	10/10/2002	1.67%	1.66%	1.67%
1FN012	B	239,900,000	99								

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	15,275,000	99.68	15,226,426	7/19/2002	7/19/2002	912795LC3	9/26/2002	1.66%	1.65%	1.66%
1FN012	B	239,900,000	99.58	238,892,420	7/19/2002	7/19/2002	912795LF6	10/17/02	1.68%	1.67%	1.67%
1FN045	B	229,425,000	99.58	228,461,415	7/19/2002	7/19/2002	912795LF6	10/17/02	1.68%	1.67%	1.67%
1G0092	B	15,275,000	99.58	15,210,845	7/19/2002	7/19/2002	912795LF6	10/17/02	1.68%	1.67%	1.67%
1FN012	B	239,900,000	99.55	238,813,253	7/19/2002	7/19/2002	912795LG4	10/24/02	1.68%	1.66%	1.67%
1FN045	B	229,425,000	99.55	228,385,705	7/19/2002	7/19/2002	912795LG4	10/24/02	1.68%	1.66%	1.67%
1G0092	B	15,275,000	99.55	15,205,804	7/19/2002	7/19/2002	912795LG4	10/24/02	1.68%	1.66%	1.67%
1FN012	B	239,900,000	99.52	238,743,682	7/19/2002	7/19/2002	912795LH2	10/31/02	1.67%	1.66%	1.67%
1FN045	B	229,425,000	99.52	228,319,172	7/19/2002	7/19/2002	912795LH2	10/31/02	1.67%	1.66%	1.67%
1G0092	B	15,275,000	99.52	15,201,375	7/19/2002	7/19/2002	912795LH2	10/31/02	1.67%	1.66%	1.67%
1FN012	B	239,900,000	99.49	238,664,515	7/19/2002	7/19/2002	912795LJ8	11/7/02	1.67%	1.66%	1.68%
1FN045	B	229,425,000	99.49	228,243,461	7/19/2002	7/19/2002	912795LJ8	11/7/02	1.67%	1.66%	1.68%
1G0092	B	15,275,000	99.49	15,196,334	7/19/2002	7/19/2002	912795LJ8	11/7/02	1.67%	1.66%	1.68%
1FN012	B	239,900,000	99.45	238,587,747	7/19/2002	7/19/2002	912795LK5	11/14/02	1.67%	1.65%	1.67%
1FN045	B	229,425,000	99.45	228,170,045	7/19/2002	7/19/2002	912795LK5	11/14/02	1.67%	1.65%	1.67%
1G0092	B	15,275,000	99.45	15,191,446	7/19/2002	7/19/2002	912795LK5	11/14/02	1.67%	1.65%	1.67%
1FN012	B	239,900,000	99.42	238,508,580	7/19/2002	7/19/2002	912795LL3	11/21/2002	1.67%	1.65%	1.66%
1FN045	B	229,425,000	99.42	228,094,335	7/19/2002	7/19/2002	912795LL3	11/21/2002	1.67%	1.65%	1.66%
1G0092	B	15,275,000	99.42	15,186,405	7/19/2002	7/19/2002	912795LL3	11/21/2002	1.67%	1.65%	1.66%
1G0092	S	(12,250,000)	99.97	(12,246,693)	7/19/2002	7/19/2002	912795KT7	7/25/2002	1.62%	1.65%	1.68%
1FN012	S	(194,000,000)	99.97	(193,947,620)	7/19/2002	7/19/2002	912795KT7	7/25/2002	1.62%	1.65%	1.68%
1FN045	S	(185,500,000)	99.97	(185,449,915)	7/19/2002	7/19/2002	912795KT7	7/25/2002	1.62%	1.65%	1.68%
1FN012	S	(239,900,000)	99.76	(239,329,038)	7/25/2002	7/29/2002	912795LB5	9/19/2002	1.53%	1.64%	1.66%
1FN045	S	(229,425,000)	99.76	(228,878,969)	7/25/2002	7/29/2002	912795LB5	9/19/2002	1.53%	1.64%	1.66%
1G0092	S	(15,275,000)	99.76	(15,238,646)	7/25/2002	7/29/2002	912795LB5	9/19/2002	1.53%	1.64%	1.66%
1FN012	S	(239,900,000)	99.73	(239,247,472)	7/25/2002	7/29/2002	912795LC3	9/26/2002	1.55%	1.64%	1.67%
1FN045	S	(229,425,000)	99.73	(228,800,964)	7/25/2002	7/29/2002	912795LC3	9/26/2002	1.55%	1.64%	1.67%
1G0092	S	(15,275,000)	99.73	(15,233,452)	7/25/2002	7/29/2002	912795LC3	9/26/2002	1.55%	1.64%	1.67%
1FN012	S	(75,000)	99.41	(74,557)	7/25/2002	7/29/2002	912795LN9	12/5/2002	1.60%	1.61%	1.66%
1FN045	S	(25,000)	99.41	(24,852)	7/25/2002	7/29/2002	912795LN9	12/5/2002	1.60%	1.61%	1.66%
1G0092	S	(100,000)	99.41	(99,409)	7/25/2002	7/29/2002	912795LN9	12/5/2002	1.60%	1.61%	1.66%
1G0092	S	(15,275,000)	99.64	(15,219,399)	7/26/2002	7/30/2002	912795LF6	10/17/02	1.58%	1.64%	1.66%
1FN012	S	(239,900,000)	99.64	(239,026,764)	7/26/2002	7/30/2002	912795LF6	10/17/02	1.58%	1.64%	1.66%
1FN045	S	(229,425,000)	99.64	(228,589,893)	7/26/2002	7/30/2002	912795LF6	10/17/02	1.58%	1.64%	1.66%
1FN012	S	(239,900,000)	99.61	(238,954,794)	7/26/2002	7/30/2002	912795LG4	10/24/02	1.58%	1.64%	1.66%
1FN045	S	(229,425,000)	99.61	(228,521,066)	7/26/2002	7/30/2002	912795LG4	10/24/02	1.58%	1.64%	1.66%
1G0092	S	(15,275,000)	99.61	(15,214,817)	7/26/2002	7/30/2002	912795LG4	10/24/02	1.58%	1.64%	1.66%
1G0092	S	(15,275,000)	99.57	(15,209,929)	7/26/2002	7/30/2002	912795LH2	10/31/02	1.58%	1.64%	1.65%
1FN012	S	(239,900,000)	99.57	(238,878,026)	7/26/2002	7/30/2002	912795LH2	10/31/02	1.58%	1.64%	1.65%
1FN045	S	(229,425,000)	99.57	(228,447,650)	7/26/2002	7/30/2002	912795LH2	10/31/02	1.58%	1.64%	1.65%
1G0092	S	(15,275,000)	99.54	(15,205,346)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1G0092	B	15,275,000	99.48	15,194,959	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1G0092	S	(15,275,000)	99.54	(15,205,346)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.63%	1.65%	1.68%
1FN012	B	239,900,000	99.48	238,642,924	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1FN012	S	(239,900,000)	99.54	(238,806,056)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.63%	1.65%	1.68%
1FN045	B	229,425,000	99.48	228,222,813	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1FN045	S	(229,425,000)	99.54	(228,378,822)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.63%	1.65%	1.68%
1G0092	B	15,275,000	99.54	15,205,346	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1G0092	S	(15,275,000)	99.48	(15,194,959)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.64%	1.65%	1.69%
1FN012	B	239,900,000	99.54	238,806,056	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1FN012	S	(239,900,000)	99.48	(238,642,924)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.64%	1.65%	1.69%
1FN045	B	229,425,000	99.54	228,378,822	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1FN045	S	(229,425,000)	99.48	(228,222,813)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.64%	1.65%	1.69%
1FN012	B	200,000	99.41	198,828	7/31/2002	7/31/2002	912795LN9	12/5/2002	1.66%	1.63%	1.68%
1FN045	B	225,000	99.41	223,682	7/31/2002	7/31/2002	912795LN9	12/5/2002	1.66%	1.63%	1.68%
1G0092	B	50,000	99.41	49,707	7/31/2002	7/31/2002	912795LN9	12/5/2002	1.66%	1.63%	1.68%
1FN012	S	(239,900,000)	99.48	(238,642,924)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1FN045	S	(229,425,000)	99.48	(228,222,813)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1G0092	S	(15,275,000)	99.48	(15,194,959)	7/29/2002	7/31/2002	912795LJ8	11/7/02	1.87%	1.65%	1.68%
1FN012	S	(239,900,000)	99.51	(238,734,086)	7/29/2002	7/31/2002	912795LK5	11/14/02	1.62%	1.65%	1.67%
1FN045	S	(229,425,000)	99.51	(228,309,995)	7/29/2002	7/31/2002	912795LK5	11/14/02	1.62%	1.65%	1.67%
1G0092	S	(15,275,000)	99.51	(15,200,764)	7/29/2002	7/31/2002	912795LK5	11/14/02	1.62%	1.65%	1.67%
1FN012	S	(239,900,000)	99.54	(238,806,056)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1FN045	S	(229,425,000)	99.54	(228,378,822)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.43%	1.65%	1.69%
1FN012	B	168,625,000	99.77	168,235,476	8/19/2002	8/19/2002	912795LE9	10/10/2002	1.60%	1.58%	1.61%
1FN045	B	161,275,000	99.77	160,902,455	8/19/2002	8/19/2002	912795LE9	10/10/2002	1.60%	1.58%	1.61%
1G0092	B	10,725,000	99.77	10,700,225	8/19/2002	8/19/2002	912795LE9	10/10/2002	1.60%	1.58%	1.61%
1FN012	B	168,625,000	99.74	168,179,830	8/19/2002	8/19/2002	912795LF6	10/17/02	1.61%	1.58%	1.62%
1FN045	B	161,275,000	99.74	160,849,234	8/19/2002	8/19/2002	912795LF6	10/17/02	1.61%	1.58%	1.62%
1G0092	B	10,725,000	99.74	10,696,686	8/19/2002	8/19/2002	912795LF6	10/17/02	1.61%	1.58%	1.62%
1G0092	B	10,725,000	99.71	10,693,361	8/19/2002	8/19/2002	912795LG4	10/24/02	1.61%	1.58%	1.63%
1FN012	B	168,625,000	99.71	168,127,556	8/19/2002	8/19/2002	912795LG4	10/24/02	1.61%	1.58%	1.63%
1FN045	B	161,275,000	99.71	160,799,239	8/19/2002	8/19/2002	912795LG4	10/24/02	1.61%	1.58%	1.63%
1FN012	B	168,625,000	99.67	168,066,851	8/19/2002	8/19/2002	912795LH2	10/31/02	1.63%	1.58%	1.63%
1FN045	B	161,275,000	99.67	160,741,180	8/19/2002	8/19/2002	912795LH2	10/31/02	1.63%	1.58%	1.63%
1G0092	B	10,725,000	99.67	10,689,500	8/19/2002	8/19/2002	912795LH2	10/31/02	1.63%	1.58%	1.63%
1FN012	B	122,400,000	99.63	121,943,448	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1FN045	B	117,025,000	99.63	116,588,497	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1G0092	B	7,800,000	99.63	7,770,906	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1G0092	B	7,800,000	99.59	7,768,176	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1FN012	B	122,400,000	99.59	121,900,608	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1FN045	B	117,025,000	99.59	116,547,538	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1FN012	B	22,600,000	99.68	22,528,584	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.56%	1.60%
1FN045	B	21,625,000	99.68	21,556,665	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.56%	1.60%
1G0092	B	1,425,000	99.68	1,420,497	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.5	

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	1,425,000	99.65	1,420,027	8/20/2002	8/20/2002	912795LJ8	11/7/02	1.59%	1.57%	1.60%
1FN012	B	22,600,000	99.63	22,515,702	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1FN045	B	21,625,000	99.63	21,544,339	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1G0092	B	1,425,000	99.63	1,419,685	8/20/2002	8/20/2002	912795LK5	11/14/02	1.56%	1.55%	1.60%
1G0092	B	1,425,000	99.59	1,419,186	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1FN012	B	22,600,000	99.59	22,507,792	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1FN045	B	21,625,000	99.59	21,536,770	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.58%	1.57%	1.60%
1G0092	B	7,800,000	99.68	7,775,352	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.56%	1.60%
1FN012	B	122,400,000	99.68	122,013,216	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.56%	1.60%
1FN045	B	117,025,000	99.68	116,655,201	8/20/2002	8/20/2002	912795LH2	10/31/02	1.58%	1.56%	1.60%
1FN012	B	122,400,000	99.65	121,972,824	8/20/2002	8/20/2002	912795LJ8	11/7/02	1.59%	1.57%	1.60%
1FN045	B	117,025,000	99.65	116,616,583	8/20/2002	8/20/2002	912795LJ8	11/7/02	1.59%	1.57%	1.60%
1G0092	B	7,800,000	99.65	7,772,778	8/20/2002	8/20/2002	912795LJ8	11/7/02	1.59%	1.57%	1.60%
1FN012	B	4,950,000	99.50	4,925,300	8/21/2002	8/21/2002	912795LP4	12/12/2002	1.59%	1.57%	1.60%
1FN045	B	2,600,000	99.50	2,587,026	8/21/2002	8/21/2002	912795LP4	12/12/2002	1.59%	1.57%	1.60%
1G0092	B	2,175,000	99.50	2,164,147	8/21/2002	8/21/2002	912795LP4	12/12/2002	1.59%	1.57%	1.60%
1FN012	B	245,000,000	99.59	243,997,950	8/21/2002	8/21/2002	912795LL3	11/21/2002	1.60%	1.59%	1.60%
1FN045	B	235,000,000	99.59	234,038,850	8/21/2002	8/21/2002	912795LL3	11/21/2002	1.60%	1.59%	1.60%
1G0092	B	15,000,000	99.59	14,938,650	8/21/2002	8/21/2002	912795LL3	11/21/2002	1.60%	1.59%	1.60%
1FN012	B	245,000,000	99.57	243,939,150	8/21/2002	8/21/2002	912795LM1	11/29/2002	1.56%	1.56%	1.57%
1FN045	B	235,000,000	99.57	233,982,450	8/21/2002	8/21/2002	912795LM1	11/29/2002	1.56%	1.56%	1.57%
1G0092	B	15,000,000	99.57	14,935,050	8/21/2002	8/21/2002	912795LM1	11/29/2002	1.56%	1.56%	1.57%
1G0092	B	15,000,000	99.53	14,929,800	8/21/2002	8/21/2002	912795LN9	12/5/2002	1.59%	1.58%	1.60%
1FN012	B	245,000,000	99.53	243,853,400	8/21/2002	8/21/2002	912795LN9	12/5/2002	1.59%	1.58%	1.60%
1FN045	B	235,000,000	99.53	233,900,200	8/21/2002	8/21/2002	912795LN9	12/5/2002	1.59%	1.58%	1.60%
1FN012	B	250,000,000	99.49	248,715,000	8/26/2002	8/26/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1FN045	B	239,075,000	99.49	237,846,155	8/26/2002	8/26/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1G0092	B	16,125,000	99.49	16,042,118	8/26/2002	8/26/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1G0092	B	25,000	99.19	24,799	8/26/2002	8/26/2002	912795LZ2	2/20/2003	1.63%	1.63%	1.64%
1FN012	B	250,000,000	99.55	248,865,000	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1FN045	B	239,075,000	99.55	237,989,600	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1G0092	B	16,125,000	99.55	16,051,793	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1FN012	S	(168,625,000)	99.80	(168,289,436)	8/26/2002	8/26/2002	912795LE9	10/10/2002	1.59%	1.60%	1.62%
1FN045	S	(161,275,000)	99.80	(160,954,063)	8/26/2002	8/26/2002	912795LE9	10/10/2002	1.59%	1.60%	1.62%
1G0092	S	(10,725,000)	99.80	(10,703,657)	8/26/2002	8/26/2002	912795LE9	10/10/2002	1.59%	1.60%	1.62%
1FN012	B	250,000,000	99.51	248,785,000	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1FN045	B	239,075,000	99.51	237,913,096	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1G0092	B	16,125,000	99.51	16,046,633	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1FN012	S	(168,625,000)	99.77	(168,228,731)	8/26/2002	8/26/2002	912795LF6	10/17/02	1.63%	1.60%	1.62%
1FN045	S	(161,275,000)	99.77	(160,896,004)	8/26/2002	8/26/2002	912795LF6	10/17/02	1.63%	1.60%	1.62%
1G0092	S	(10,725,000)	99.77	(10,699,796)	8/26/2002	8/26/2002	912795LF6	10/17/02	1.63%	1.60%	1.62%
1FN012	B	250,000,000	99.38	248,460,000	8/26/2002	8/26/2002	912795LT6	1/09/2003	1.63%	1.62%	1.63%
1FN045	B	239,075,000	99.38	237,602,298	8/26/2002	8/26/2002	912795LT6	1/09/2003	1.63%	1.62%	1.63%
1G0092	B	16,125,000	99.38	16,025,670	8/26/2002	8/26/2002	912795LT6	1/09/2003	1.63%	1.62%	1.63%
1FN012	B	250,000,000	99.35	248,382,500	8/26/2002	8/26/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1FN045	B	239,075,000	99.35	237,528,185	8/26/2002	8/26/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1G0092	S	(10,725,000)	99.74	(10,696,579)	8/26/2002	8/26/2002	912795LG4	10/24/02	1.62%	1.59%	1.62%
1FN012	S	(168,625,000)	99.74	(168,178,144)	8/26/2002	8/26/2002	912795LG4	10/24/02	1.62%	1.59%	1.62%
1FN045	S	(161,275,000)	99.74	(160,847,621)	8/26/2002	8/26/2002	912795LG4	10/24/02	1.62%	1.59%	1.62%
1G0092	B	16,125,000	99.35	16,020,671	8/26/2002	8/26/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1FN012	S	(313,625,000)	99.70	(312,690,398)	8/26/2002	8/26/2002	912795LH2	10/31/02	1.63%	1.60%	1.62%
1FN045	S	(299,925,000)	99.70	(299,031,224)	8/26/2002	8/26/2002	912795LH2	10/31/02	1.63%	1.60%	1.62%
1G0092	S	(19,950,000)	99.70	(19,890,549)	8/26/2002	8/26/2002	912795LH2	10/31/02	1.63%	1.60%	1.62%
1G0092	B	16,125,000	99.32	16,015,511	8/26/2002	8/26/2002	912795LV1	1/23/2003	1.63%	1.62%	1.63%
1FN012	B	250,000,000	99.32	248,302,500	8/26/2002	8/26/2002	912795LV1	1/23/2003	1.63%	1.62%	1.63%
1FN045	B	239,075,000	99.32	237,451,681	8/26/2002	8/26/2002	912795LV1	1/23/2003	1.63%	1.62%	1.63%
1FN012	S	(4,950,000)	99.51	(4,925,943)	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1FN045	S	(2,600,000)	99.51	(2,587,364)	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1FN012	S	(145,000,000)	99.67	(144,520,050)	8/26/2002	8/26/2002	912795LJ8	11/7/02	1.63%	1.61%	1.63%
1FN045	S	(138,650,000)	99.67	(138,191,069)	8/26/2002	8/26/2002	912795LJ8	11/7/02	1.63%	1.61%	1.63%
1G0092	S	(9,225,000)	99.67	(9,194,465)	8/26/2002	8/26/2002	912795LJ8	11/7/02	1.63%	1.61%	1.63%
1FN012	B	250,000,000	99.29	248,222,500	8/26/2002	8/26/2002	912795LW9	1/30/2003	1.63%	1.62%	1.95%
1FN045	B	239,075,000	99.29	237,375,177	8/26/2002	8/26/2002	912795LW9	1/30/2003	1.63%	1.62%	1.95%
1G0092	S	(2,175,000)	99.51	(2,164,430)	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.62%	1.60%	1.61%
1G0092	B	16,125,000	99.29	16,010,351	8/26/2002	8/26/2002	912795LW9	1/30/2003	1.63%	1.62%	1.95%
1FN012	S	(145,000,000)	99.64	(144,480,900)	8/26/2002	8/26/2002	912795LK5	11/14/02	1.61%	1.60%	1.61%
1FN045	S	(138,650,000)	99.64	(138,153,633)	8/26/2002	8/26/2002	912795LK5	11/14/02	1.61%	1.60%	1.61%
1G0092	S	(9,225,000)	99.64	(9,191,975)	8/26/2002	8/26/2002	912795LK5	11/14/02	1.61%	1.60%	1.61%
1FN012	B	250,000,000	99.25	248,132,500	8/26/2002	8/26/2002	912795LX7	2/6/2003	1.64%	1.63%	1.65%
1FN045	B	239,075,000	99.25	237,289,110	8/26/2002	8/26/2002	912795LX7	2/6/2003	1.64%	1.63%	1.65%
1G0092	B	16,125,000	99.25	16,004,546	8/26/2002	8/26/2002	912795LX7	2/6/2003	1.64%	1.63%	1.65%
1FN012	S	(390,000,000)	99.61	(388,471,200)	8/26/2002	8/26/2002	912795LL3	11/21/2002	1.62%	1.61%	1.63%
1FN045	S	(373,650,000)	99.61	(372,185,292)	8/26/2002	8/26/2002	912795LL3	11/21/2002	1.62%	1.61%	1.63%
1G0092	S	(24,225,000)	99.61	(24,130,038)	8/26/2002	8/26/2002	912795LL3	11/21/2002	1.62%	1.61%	1.63%
1G0092	S	(15,000,000)	99.57	(14,935,950)	8/26/2002	8/26/2002	912795LM1	11/29/2002	1.62%	1.60%	1.62%
1FN012	S	(245,000,000)	99.57	(243,953,850)	8/26/2002	8/26/2002	912795LM1	11/29/2002	1.62%	1.60%	1.62%
1FN045	S	(235,000,000)	99.57	(233,996,550)	8/26/2002	8/26/2002	912795LM1	11/29/2002	1.62%	1.60%	1.62%
1FN012	S	(245,200,000)	99.55	(244,086,792)	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1FN045	S	(235,225,000)	99.55	(234,157,079)	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1G0092	S	(15,050,000)	99.55	(14,981,673)	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.62%	1.60%	1.62%
1G0092	B	25,000	99.22	24,805	8/26/2002	8/26/2002	912795LY5	2/13/2003	1.64%	1.63%	1.64%
1FN012	B	500,000	99.24	496,220	8/30/2002	8/30/2002	912795LY5	2/13/2003	1.63%	1.59%	1.62%
1FN045	B	475,000	99.24	471,409	8/30/2002	8/30/2002	912795LY5	2/13/2003	1.63%	1.59%	1.62%
1G0092	B	1,050,000	99.27	1,042,304	9/13/2002	9/13/2002	912795LZ2	2/20/2003	1.65%	1.62%	1.64%
1G0092	B	50,000	99.41	49,704	9/30/2002	9/30/2002	912795LZ2	2/20/2003</			

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	800,000	99.44	795,496	9/30/2002	9/30/2002	912795LY5	2/13/2003	1.49%	1.47%	1.55%
1FN045	B	750,000	99.44	745,778	9/30/2002	9/30/2002	912795LY5	2/13/2003	1.49%	1.47%	1.55%
1G0092	B	50,000	99.44	49,719	9/30/2002	9/30/2002	912795LY5	2/13/2003	1.49%	1.47%	1.55%
1FN012	S	(250,000,000)	99.78	(249,450,000)	10/16/2002	10/17/2002	912795LN9	12/5/2002	1.58%	1.60%	1.62%
1FN045	S	(239,075,000)	99.78	(238,549,035)	10/16/2002	10/17/2002	912795LN9	12/5/2002	1.58%	1.60%	1.62%
1G0092	S	(16,125,000)	99.78	(16,089,525)	10/16/2002	10/17/2002	912795LN9	12/5/2002	1.58%	1.60%	1.62%
1G0092	S	(16,125,000)	99.75	(16,084,688)	10/16/2002	10/17/2002	912795LP4	12/12/2002	1.58%	1.60%	1.61%
1FN012	S	(250,000,000)	99.75	(249,375,000)	10/16/2002	10/17/2002	912795LP4	12/12/2002	1.58%	1.60%	1.61%
1FN045	S	(239,075,000)	99.75	(238,477,313)	10/16/2002	10/17/2002	912795LP4	12/12/2002	1.58%	1.60%	1.61%
1FN012	S	(250,000,000)	99.72	(249,297,500)	10/17/2002	10/18/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1FN045	S	(239,075,000)	99.72	(238,403,199)	10/17/2002	10/18/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1G0092	S	(16,125,000)	99.72	(16,079,689)	10/17/2002	10/18/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1G0092	S	(1,125,000)	99.45	(1,118,790)	10/18/2002	10/21/2002	912795LZ2	2/20/2003	1.59%	1.60%	1.62%
1FN045	S	(239,075,000)	99.64	(238,214,330)	10/18/2002	10/21/2002	912795LT6	1/09/2003	1.56%	1.60%	1.64%
1G0092	S	(16,125,000)	99.64	(16,066,950)	10/18/2002	10/21/2002	912795LT6	1/09/2003	1.56%	1.60%	1.64%
1FN012	S	(250,000,000)	99.64	(249,100,000)	10/18/2002	10/21/2002	912795LT6	1/09/2003	1.56%	1.60%	1.64%
1FN012	S	(250,000,000)	99.61	(249,015,000)	10/18/2002	10/21/2002	912795LU3	1/16/2003	1.58%	1.62%	1.64%
1FN045	S	(239,075,000)	99.61	(238,133,045)	10/18/2002	10/21/2002	912795LU3	1/16/2003	1.58%	1.62%	1.64%
1G0092	S	(16,125,000)	99.61	(16,061,468)	10/18/2002	10/21/2002	912795LU3	1/16/2003	1.58%	1.62%	1.64%
1FN012	S	(1,300,000)	99.48	(1,293,227)	10/18/2002	10/21/2002	912795LY5	2/13/2003	1.59%	1.61%	1.64%
1FN045	S	(1,225,000)	99.48	(1,218,618)	10/18/2002	10/21/2002	912795LY5	2/13/2003	1.59%	1.61%	1.64%
1G0092	S	(75,000)	99.48	(74,609)	10/18/2002	10/21/2002	912795LY5	2/13/2003	1.59%	1.61%	1.64%
1FN012	S	(800,000)	99.45	(795,584)	10/18/2002	10/21/2002	912795LZ2	2/20/2003	1.59%	1.60%	1.62%
1FN045	S	(750,000)	99.45	(745,860)	10/18/2002	10/21/2002	912795LZ2	2/20/2003	1.59%	1.60%	1.62%
1FN012	B	247,150,000	99.68	246,351,706	10/23/2002	10/23/2002	912795LS8	1/2/2003	1.64%	1.62%	1.65%
1FN045	B	236,375,000	99.68	235,611,509	10/23/2002	10/23/2002	912795LS8	1/2/2003	1.64%	1.62%	1.65%
1G0092	B	15,950,000	99.68	15,898,482	10/23/2002	10/23/2002	912795LS8	1/2/2003	1.64%	1.62%	1.65%
1FN012	B	247,150,000	99.65	246,277,561	10/23/2002	10/23/2002	912795LT6	1/09/2003	1.63%	1.61%	1.63%
1FN045	B	236,375,000	99.65	235,540,596	10/23/2002	10/23/2002	912795LT6	1/09/2003	1.63%	1.61%	1.63%
1G0092	B	15,950,000	99.65	15,893,697	10/23/2002	10/23/2002	912795LT6	1/09/2003	1.63%	1.61%	1.63%
1G0092	B	15,950,000	99.62	15,888,593	10/23/2002	10/23/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1FN012	B	247,150,000	99.62	246,198,473	10/23/2002	10/23/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1FN045	B	236,375,000	99.62	235,464,956	10/23/2002	10/23/2002	912795LU3	1/16/2003	1.63%	1.62%	1.64%
1FN012	S	(250,000,000)	99.58	(248,952,500)	10/23/2002	10/23/2002	912795LV1	1/23/2003	1.64%	1.63%	1.65%
1FN045	S	(239,075,000)	99.58	(238,073,276)	10/23/2002	10/23/2002	912795LV1	1/23/2003	1.64%	1.63%	1.65%
1G0092	S	(16,125,000)	99.58	(16,057,436)	10/23/2002	10/23/2002	912795LV1	1/23/2003	1.64%	1.63%	1.65%
1FN012	S	(250,000,000)	99.55	(248,872,500)	10/23/2002	10/23/2002	912795LW9	1/30/2003	1.64%	1.62%	1.64%
1G0092	S	(16,125,000)	99.55	(16,052,276)	10/23/2002	10/23/2002	912795LW9	1/30/2003	1.64%	1.62%	1.64%
1FN045	S	(239,075,000)	99.55	(237,996,772)	10/23/2002	10/23/2002	912795LW9	1/30/2003	1.64%	1.62%	1.64%
1G0092	S	(16,125,000)	99.52	(16,047,600)	10/23/2002	10/23/2002	912795LX7	2/6/2003	1.63%	1.62%	1.64%
1FN012	S	(250,000,000)	99.52	(248,800,000)	10/23/2002	10/23/2002	912795LX7	2/6/2003	1.63%	1.62%	1.64%
1FN045	S	(239,075,000)	99.52	(237,927,440)	10/23/2002	10/23/2002	912795LX7	2/6/2003	1.63%	1.62%	1.64%
1FN012	B	50,000	99.75	49,875	10/24/2002	10/24/2002	912792LQ2	12/19/2002	1.61%	0.00%	0.00%
1G0092	S	(50,000)	99.74	(49,868)	10/29/2002	10/30/2002	912795LS8	1/2/2003	1.47%	1.25%	1.56%
1FN012	B	9,600,000	99.87	9,587,328	11/7/2002	11/7/2002	912792LQ2	12/19/2002	1.13%	0.00%	0.00%
1FN045	B	9,175,000	99.87	9,162,889	11/7/2002	11/7/2002	912792LQ2	12/19/2002	1.13%	0.00%	0.00%
1G0092	B	1,050,000	99.87	1,048,646	11/8/2002	11/8/2002	912792LQ2	12/19/2002	1.13%	0.00%	0.00%
1FN012	B	6,675,000	99.87	6,666,389	11/8/2002	11/8/2002	912792LQ2	12/19/2002	1.13%	0.00%	0.00%
1FN045	B	6,375,000	99.87	6,366,776	11/8/2002	11/8/2002	912792LQ2	12/19/2002	1.13%	0.00%	0.00%
1G0092	B	175,000	99.88	174,795	11/12/2002	11/12/2002	912792LQ2	12/19/2002	1.14%	0.00%	0.00%
1FN012	B	238,750,000	99.77	238,200,875	11/15/2002	11/15/2002	912795LV1	1/23/2003	1.20%	1.18%	1.19%
1FN045	B	228,300,000	99.77	227,774,910	11/15/2002	11/15/2002	912795LV1	1/23/2003	1.20%	1.18%	1.19%
1G0092	B	15,400,000	99.77	15,364,580	11/15/2002	11/15/2002	912795LV1	1/23/2003	1.20%	1.18%	1.19%
1FN012	B	119,375,000	99.75	119,077,756	11/15/2002	11/15/2002	912795LW9	1/30/2003	1.18%	1.17%	1.19%
1FN045	B	114,150,000	99.75	113,865,767	11/15/2002	11/15/2002	912795LW9	1/30/2003	1.18%	1.17%	1.19%
1G0092	B	7,700,000	99.75	7,680,827	11/15/2002	11/15/2002	912795LW9	1/30/2003	1.18%	1.17%	1.19%
1G0092	B	6,050,000	99.76	6,035,601	11/18/2002	11/18/2002	912795LW9	1/30/2003	1.17%	1.18%	1.19%
1FN012	B	93,950,000	99.76	93,726,399	11/18/2002	11/18/2002	912795LW9	1/30/2003	1.17%	1.18%	1.19%
1FN045	B	89,825,000	99.76	89,611,217	11/18/2002	11/18/2002	912795LW9	1/30/2003	1.17%	1.18%	1.19%
1FN012	B	187,900,000	99.73	187,398,307	11/18/2002	11/18/2002	912795LX7	2/6/2003	1.20%	1.19%	1.21%
1FN045	B	179,650,000	99.73	179,170,335	11/18/2002	11/18/2002	912795LX7	2/6/2003	1.20%	1.19%	1.21%
1G0092	B	12,100,000	99.73	12,067,693	11/18/2002	11/18/2002	912795LX7	2/6/2003	1.20%	1.19%	1.21%
1G0092	B	11,750,000	99.71	11,716,278	11/19/2002	11/19/2002	912795LY5	2/13/2003	1.20%	1.18%	1.19%
1FN012	B	181,700,000	99.71	181,178,521	11/19/2002	11/19/2002	912795LY5	2/13/2003	1.20%	1.18%	1.19%
1FN045	B	173,800,000	99.71	173,301,194	11/19/2002	11/19/2002	912795LY5	2/13/2003	1.20%	1.18%	1.19%
1FN012	B	90,850,000	99.69	90,568,365	11/19/2002	11/19/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.20%
1FN045	B	86,900,000	99.69	86,630,610	11/19/2002	11/19/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.20%
1G0092	B	5,875,000	99.69	5,856,788	11/19/2002	11/19/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.20%
1G0092	B	25,000	99.65	24,912	11/20/2002	11/20/2002	912795MB4	3/6/2003	1.20%	1.19%	1.20%
1FN045	B	25,000	99.62	24,906	11/20/2002	11/20/2002	912795MC2	3/13/2003	1.20%	1.19%	1.21%
1G0092	B	25,000	99.62	24,906	11/20/2002	11/20/2002	912795MC2	3/13/2003	1.20%	1.19%	1.21%
1FN012	B	116,100,000	99.69	115,743,573	11/20/2002	11/20/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.19%
1FN045	B	111,000,000	99.69	110,659,230	11/20/2002	11/20/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.19%
1G0092	B	7,457,000	99.69	7,452,052	11/20/2002	11/20/2002	912795LZ2	2/20/2003	1.20%	1.18%	1.19%
1FN012	B	232,200,000	99.67	231,431,418	11/20/2002	11/20/2002	912795MA6	2/27/2003	1.20%	1.17%	1.19%
1FN045	B	222,000,000	99.67	221,265,180	11/20/2002	11/20/2002	912795MA6	2/27/2003	1.20%	1.17%	1.19%
1G0092	B	14,950,000	99.67	14,900,516	11/20/2002	11/20/2002	912795MA6	2/27/2003	1.20%	1.17%	1.19%
1FN045	B	25,000	99.65	24,912	11/20/2002	11/20/2002	912795MB4	3/6/2003	1.20%	1.19%	1.20%
1FN012	B	300,000	99.68	299,031	11/29/2002	11/29/2002	912795MB4	3/6/2003	1.20%	1.18%	1.22%
1FN045	B	300,000	99.68	299,031	11/29/2002	11/29/2002	912795MB4	3/6/2003	1.20%	1.18%	1.22%
1FN012	B	16,350,000	99.67	16,295,391	12/9/2002	12/9/2002	912795MD0	3/20/2003	1.19%	1.17%	1.19%
1FN045	B	15,575,000	99.67	15,522,980	12/9/2002	12/9/2002	912795MD0	3/20/2003	1.19%	1.17%	1.19%
1G0092	B	875,000	99.67	872,078	12/9/2002	12/9/2002	912795MD0	3/20/2003	1.19%	1.17%	1.19%
1FN012	S	(16,325,000)	99.97	(16,319,450)	12/9/2002	12/9/2002	912792LQ2	12/19/2002	1.22%	0.00%	0.00%
1FN045	S	(15,550,000)	99.97	(15							

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(173,800,000)	99.86	(173,560,156)	12/30/2002	12/31/2002	912795LY5	2/13/2003	1.10%	1.09%	1.13%
1G0092	S	(11,750,000)	99.86	(11,733,785)	12/30/2002	12/31/2002	912795LY5	2/13/2003	1.10%	1.09%	1.13%
1FN012	B	252,875,000	99.77	252,293,388	12/31/2002	12/31/2002	912795MC2	3/13/2003	1.15%	1.12%	1.15%
1FN045	B	241,825,000	99.77	241,268,803	12/31/2002	12/31/2002	912795MC2	3/13/2003	1.15%	1.12%	1.15%
1FN012	B	450,000	99.58	448,110	12/31/2002	12/31/2002	912795ML2	5/8/2003	1.18%	1.16%	1.19%
1FN045	B	425,000	99.58	423,215	12/31/2002	12/31/2002	912795ML2	5/8/2003	1.18%	1.16%	1.19%
1G0092	B	15,900,000	99.77	15,863,430	12/31/2002	12/31/2002	912795MC2	3/13/2003	1.15%	1.12%	1.15%
1FN012	S	(206,950,000)	99.84	(206,618,880)	12/30/2002	12/31/2002	912795LZ2	2/20/2003	1.11%	1.09%	1.13%
1FN045	S	(197,900,000)	99.84	(197,583,360)	12/30/2002	12/31/2002	912795LZ2	2/20/2003	1.11%	1.09%	1.13%
1G0092	S	(13,350,000)	99.84	(13,328,640)	12/30/2002	12/31/2002	912795LZ2	2/20/2003	1.11%	1.09%	1.13%
1G0092	B	15,900,000	99.75	15,859,932	12/31/2002	12/31/2002	912795MD0	3/20/2003	1.15%	1.13%	1.14%
1FN012	B	252,875,000	99.75	252,237,755	12/31/2002	12/31/2002	912795MD0	3/20/2003	1.15%	1.13%	1.14%
1FN045	B	241,825,000	99.75	241,215,601	12/31/2002	12/31/2002	912795MD0	3/20/2003	1.15%	1.13%	1.14%
1G0092	B	50,000	99.58	49,790	12/31/2002	12/31/2002	912795ML2	5/8/2003	1.18%	1.16%	1.19%
1G0092	S	(14,950,000)	99.82	(14,922,791)	12/30/2002	12/31/2002	912795MA6	2/27/2003	1.11%	1.10%	1.14%
1FN012	S	(232,200,000)	99.82	(231,777,396)	12/30/2002	12/31/2002	912795MA6	2/27/2003	1.11%	1.10%	1.14%
1FN045	S	(222,000,000)	99.82	(221,595,960)	12/30/2002	12/31/2002	912795MA6	2/27/2003	1.11%	1.10%	1.14%
1FN012	B	252,875,000	99.72	252,174,536	12/31/2002	12/31/2002	912795ME8	3/27/2003	1.16%	1.15%	1.16%
1FN045	B	241,825,000	99.72	241,155,145	12/31/2002	12/31/2002	912795ME8	3/27/2003	1.16%	1.15%	1.16%
1G0092	B	15,900,000	99.72	15,855,957	12/31/2002	12/31/2002	912795ME8	3/27/2003	1.16%	1.15%	1.16%
1FN012	B	252,875,000	99.70	252,103,731	12/31/2002	12/31/2002	912795MF5	4/3/2003	1.18%	1.17%	1.18%
1FN045	B	241,825,000	99.70	241,087,434	12/31/2002	12/31/2002	912795MF5	4/3/2003	1.18%	1.17%	1.18%
1G0092	B	15,900,000	99.70	15,851,505	12/31/2002	12/31/2002	912795MF5	4/3/2003	1.18%	1.17%	1.18%
1FN045	B	241,825,000	99.67	241,024,559	12/31/2002	12/31/2002	912795MG3	4/10/2003	1.19%	1.16%	1.18%
1FN012	B	252,875,000	99.67	252,037,984	12/31/2002	12/31/2002	912795MG3	4/10/2003	1.19%	1.16%	1.18%
1G0092	B	15,900,000	99.67	15,847,371	12/31/2002	12/31/2002	912795MG3	4/10/2003	1.19%	1.16%	1.18%
1FN012	S	(300,000)	99.80	(299,388)	12/30/2002	12/31/2002	912795MB4	3/6/2003	1.11%	1.11%	1.13%
1FN045	S	(325,000)	99.80	(324,337)	12/30/2002	12/31/2002	912795MB4	3/6/2003	1.11%	1.11%	1.13%
1G0092	S	(25,000)	99.80	(24,949)	12/30/2002	12/31/2002	912795MB4	3/6/2003	1.11%	1.11%	1.13%
1FN012	B	252,875,000	99.65	251,987,409	12/31/2002	12/31/2002	912795MH1	4/17/2003	1.18%	1.17%	1.18%
1FN045	B	241,825,000	99.65	240,976,194	12/31/2002	12/31/2002	912795MH1	4/17/2003	1.18%	1.17%	1.18%
1FN045	S	(25,000)	99.77	(24,943)	12/30/2002	12/31/2002	912795MC2	3/13/2003	1.12%	1.10%	1.14%
1G0092	B	15,900,000	99.65	15,844,191	12/31/2002	12/31/2002	912795MH1	4/17/2003	1.18%	1.17%	1.18%
1FN012	B	252,875,000	99.62	251,921,661	12/31/2002	12/31/2002	912795MJ7	4/24/2003	1.19%	1.18%	1.18%
1FN045	B	241,825,000	99.62	240,913,320	12/31/2002	12/31/2002	912795MJ7	4/24/2003	1.19%	1.18%	1.18%
1G0092	S	(25,000)	99.77	(24,943)	12/30/2002	12/31/2002	912795MC2	3/13/2003	1.12%	1.10%	1.14%
1G0092	B	15,900,000	99.62	15,840,057	12/31/2002	12/31/2002	912795MJ7	4/24/2003	1.19%	1.18%	1.18%
1G0092	S	(875,000)	99.75	(872,813)	12/30/2002	12/31/2002	912795MD0	3/20/2003	1.13%	0.51%	1.14%
1FN012	S	(247,150,000)	100.00	(247,137,643)	12/30/2002	12/31/2002	912795LS8	1/2/2003	0.60%	0.86%	1.01%
1FN045	S	(236,375,000)	100.00	(236,363,181)	12/30/2002	12/31/2002	912795LS8	1/2/2003	0.60%	0.86%	1.01%
1FN012	S	(16,350,000)	99.75	(16,309,125)	12/30/2002	12/31/2002	912795MD0	3/20/2003	1.13%	0.51%	1.14%
1FN045	S	(15,575,000)	99.75	(15,536,063)	12/30/2002	12/31/2002	912795MD0	3/20/2003	1.13%	0.51%	1.14%
1G0092	S	(15,900,000)	100.00	(15,899,205)	12/30/2002	12/31/2002	912795LS8	1/2/2003	0.60%	0.86%	1.01%
1FN012	S	(247,150,000)	99.97	(247,085,741)	12/30/2002	12/31/2002	912795LT6	1/09/2003	0.94%	1.00%	1.07%
1G0092	S	(15,950,000)	99.97	(15,945,853)	12/30/2002	12/31/2002	912795LT6	1/09/2003	0.94%	1.00%	1.07%
1FN045	S	(236,375,000)	99.97	(236,313,543)	12/30/2002	12/31/2002	912795LT6	1/09/2003	0.94%	1.00%	1.07%
1FN012	B	450,000	99.60	448,214	12/31/2002	12/31/2002	912795MK4	5/1/2003	1.18%	1.16%	1.19%
1FN045	B	425,000	99.60	423,313	12/31/2002	12/31/2002	912795MK4	5/1/2003	1.18%	1.16%	1.19%
1G0092	S	(15,950,000)	99.95	(15,942,663)	12/30/2002	12/31/2002	912795LU3	1/16/2003	0.97%	1.00%	1.05%
1FN012	S	(247,150,000)	99.95	(247,036,311)	12/30/2002	12/31/2002	912795LU3	1/16/2003	0.97%	1.00%	1.05%
1FN045	S	(236,375,000)	99.95	(236,266,268)	12/30/2002	12/31/2002	912795LU3	1/16/2003	0.97%	1.00%	1.05%
1G0092	B	50,000	99.60	49,802	12/31/2002	12/31/2002	912795MK4	5/1/2003	1.18%	1.16%	1.19%
1FN012	S	(238,750,000)	99.93	(238,578,100)	12/30/2002	12/31/2002	912795LV1	1/23/2003	1.08%	1.07%	1.11%
1FN045	S	(228,300,000)	99.93	(228,135,624)	12/30/2002	12/31/2002	912795LV1	1/23/2003	1.08%	1.07%	1.11%
1G0092	S	(15,400,000)	99.93	(15,388,912)	12/30/2002	12/31/2002	912795LV1	1/23/2003	1.08%	1.07%	1.11%
1FN012	S	(213,325,000)	99.90	(213,120,208)	12/30/2002	12/31/2002	912795LW9	1/30/2003	1.11%	1.03%	1.15%
1FN045	S	(203,975,000)	99.90	(203,779,184)	12/30/2002	12/31/2002	912795LW9	1/30/2003	1.11%	1.03%	1.15%
1G0092	S	(15,750,000)	99.90	(15,736,800)	12/30/2002	12/31/2002	912795LW9	1/30/2003	1.11%	1.03%	1.15%
1FN012	B	252,875,000	99.79	252,354,078	12/31/2002	12/31/2002	912795MB4	3/6/2003	1.14%	1.12%	1.14%
1FN045	B	241,825,000	99.79	241,326,841	12/31/2002	12/31/2002	912795MB4	3/6/2003	1.14%	1.12%	1.14%
1G0092	S	(12,100,000)	99.89	(12,086,085)	12/30/2002	12/31/2002	912795LX7	2/6/2003	1.09%	1.08%	1.13%
1FN012	S	(187,900,000)	99.89	(187,683,915)	12/30/2002	12/31/2002	912795LX7	2/6/2003	1.09%	1.08%	1.13%
1FN045	S	(179,650,000)	99.89	(179,443,403)	12/30/2002	12/31/2002	912795LX7	2/6/2003	1.09%	1.08%	1.13%
1G0092	B	15,900,000	99.79	15,867,246	12/31/2002	12/31/2002	912795MB4	3/6/2003	1.14%	1.12%	1.14%
1FN012	S	(252,875,000)	99.82	(252,427,411)	1/9/2003	1/9/2003	912795MB4	3/6/2003	1.14%	1.14%	1.15%
1FN045	S	(241,825,000)	99.82	(241,396,970)	1/9/2003	1/9/2003	912795MB4	3/6/2003	1.14%	1.14%	1.15%
1G0092	S	(15,900,000)	99.82	(15,871,857)	1/9/2003	1/9/2003	912795MB4	3/6/2003	1.14%	1.14%	1.15%
1FN012	S	(252,875,000)	99.80	(252,366,721)	1/9/2003	1/9/2003	912795MC2	3/13/2003	1.15%	1.15%	1.15%
1FN045	S	(241,825,000)	99.80	(241,338,932)	1/9/2003	1/9/2003	912795MC2	3/13/2003	1.15%	1.15%	1.15%
1G0092	S	(15,900,000)	99.80	(15,868,041)	1/9/2003	1/9/2003	912795MC2	3/13/2003	1.15%	1.15%	1.15%
1G0092	S	(15,900,000)	99.78	(15,864,702)	1/9/2003	1/10/2003	912795MD0	3/20/2003	1.14%	1.15%	1.16%
1FN012	S	(252,875,000)	99.78	(252,313,618)	1/9/2003	1/10/2003	912795MD0	3/20/2003	1.14%	1.15%	1.16%
1FN045	S	(241,825,000)	99.78	(241,288,149)	1/9/2003	1/10/2003	912795MD0	3/20/2003	1.14%	1.15%	1.16%
1FN045	S	(241,825,000)	99.76	(241,232,529)	1/9/2003	1/10/2003	912795ME8	3/27/2003	1.15%	1.15%	1.16%
1G0092	S	(15,900,000)	99.76	(15,861,045)	1/9/2003	1/10/2003	912795ME8	3/27/2003	1.15%	1.15%	1.16%
1FN012	S	(252,875,000)	99.76	(252,255,456)	1/9/2003	1/10/2003	912795ME8	3/27/2003	1.15%	1.15%	1.16%
1FN012	S	(252,875,000)	99.74	(252,217,525)	1/10/2003	1/13/2003	912795MF5	4/3/2003	1.13%	1.15%	1.17%
1FN045	S	(241,825,000)	99.74	(241,196,255)	1/10/2003	1/13/2003	912795MF5	4/3/2003	1.13%	1.15%	1.17%
1G0092	S	(15,900,000)	99.74	(15,858,660)	1/10/2003	1/13/2003	912795MF5	4/3/2003	1.13%	1.15%	1.17%
1FN012	S	(252,875,000)	99.72	(252,159,364)	1/10/2003	1/13/2003	912795MG3	4/10/2003	1.13%	1.16%	1.17%
1FN045	S	(241,825,000)	99.72	(241,140,635)	1/10/2003	1/13/2003	912795MG3	4/10/2003	1.13%	1.16%	1.17%
1G0092	S	(15,900,000)	99.72	(15,855,003)	1/10/2003	1/13/2003	912795MG3	4/10/2003	1.13%	1.16%	1.17%
1FN012	S	(450,000)	99.64	(448,394)	1/10/2003	1/13/2003	912795MK4	5/1/2003	1.16%	1.17%	1.18%
1FN045	S	(425,000)	99.64	(423,483)	1/10/2003	1/13/2003	912795MK4	5/1/2003	1.16%	1.17%	1.18%
1G0092	S	(50,000)	99.64	(49,822)	1/10/2003	1/					

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(50,000)	99.62	(49,810)	1/10/2003	1/13/2003	912795ML2	5/8/2003	1.16%	1.17%	1.19%
1FN012	S	(252,875,000)	99.70	(252,111,318)	1/10/2003	1/14/2003	912795MH1	4/17/2003	1.12%	1.17%	1.17%
1FN045	S	(241,825,000)	99.70	(241,094,689)	1/10/2003	1/14/2003	912795MH1	4/17/2003	1.12%	1.17%	1.17%
1G0092	S	(15,900,000)	99.70	(15,851,982)	1/10/2003	1/14/2003	912795MH1	4/17/2003	1.12%	1.17%	1.17%
1FN012	S	(252,875,000)	99.67	(252,037,984)	1/10/2003	1/14/2003	912795MJ7	4/24/2003	1.15%	1.16%	1.18%
1FN045	S	(241,825,000)	99.67	(241,024,559)	1/10/2003	1/14/2003	912795MJ7	4/24/2003	1.15%	1.16%	1.18%
1G0092	S	(15,900,000)	99.67	(15,847,371)	1/10/2003	1/14/2003	912795MJ7	4/24/2003	1.15%	1.16%	1.18%
1FN012	B	22,450,000	99.80	22,404,202	1/21/2003	1/21/2003	912795ME8	3/27/2003	1.13%	1.11%	1.13%
1FN045	B	21,450,000	99.80	21,406,242	1/21/2003	1/21/2003	912795ME8	3/27/2003	1.13%	1.11%	1.13%
1G0092	B	3,200,000	99.80	3,193,472	1/21/2003	1/21/2003	912795ME8	3/27/2003	1.13%	1.11%	1.13%
1FN012	B	25,000	99.83	24,957	1/31/2003	1/31/2003	912795ME8	3/27/2003	1.14%	1.12%	1.13%
1FN045	B	25,000	99.83	24,957	1/31/2003	1/31/2003	912795ME8	3/27/2003	1.14%	1.12%	1.13%
1FN012	B	24,000,000	99.89	23,972,640	2/19/2003	2/19/2003	912795ME8	3/27/2003	1.14%	1.13%	1.14%
1FN045	B	22,950,000	99.89	22,923,837	2/19/2003	2/19/2003	912795ME8	3/27/2003	1.14%	1.13%	1.14%
1G0092	B	675,000	99.89	674,231	2/19/2003	2/19/2003	912795ME8	3/27/2003	1.14%	1.13%	1.14%
1FN012	B	32,225,000	99.87	32,182,141	2/20/2003	2/20/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1FN045	B	30,025,000	99.87	29,985,067	2/20/2003	2/20/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1G0092	B	2,025,000	99.87	2,022,307	2/20/2003	2/20/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1FN012	B	147,750,000	99.87	147,557,925	2/21/2003	2/21/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1FN045	B	141,575,000	99.87	141,390,953	2/21/2003	2/21/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1G0092	B	9,275,000	99.87	9,262,943	2/21/2003	2/21/2003	912795MF5	4/3/2003	1.14%	1.13%	1.15%
1FN012	B	147,750,000	99.85	147,526,898	2/21/2003	2/21/2003	912795MG3	4/10/2003	1.13%	1.09%	1.15%
1FN045	B	141,575,000	99.85	141,361,222	2/21/2003	2/21/2003	912795MG3	4/10/2003	1.13%	1.09%	1.15%
1G0092	B	9,275,000	99.85	9,260,995	2/21/2003	2/21/2003	912795MG3	4/10/2003	1.13%	1.09%	1.15%
1G0092	B	9,275,000	99.82	9,258,676	2/21/2003	2/21/2003	912795MH1	4/17/2003	1.15%	1.09%	1.15%
1FN012	B	147,750,000	99.82	147,489,960	2/21/2003	2/21/2003	912795MH1	4/17/2003	1.15%	1.09%	1.15%
1FN045	B	141,575,000	99.82	141,325,828	2/21/2003	2/21/2003	912795MH1	4/17/2003	1.15%	1.09%	1.15%
1FN012	B	186,350,000	99.79	185,953,075	2/24/2003	2/24/2003	912795MK4	5/1/2003	1.16%	1.14%	1.16%
1FN045	B	178,225,000	99.79	177,845,381	2/24/2003	2/24/2003	912795MK4	5/1/2003	1.16%	1.14%	1.16%
1G0092	B	11,700,000	99.79	11,675,079	2/24/2003	2/24/2003	912795MK4	5/1/2003	1.16%	1.14%	1.16%
1FN012	B	186,350,000	99.77	185,912,078	2/24/2003	2/24/2003	912795ML2	5/8/2003	1.16%	1.14%	1.16%
1FN045	B	178,225,000	99.77	177,806,171	2/24/2003	2/24/2003	912795ML2	5/8/2003	1.16%	1.14%	1.16%
1FN012	B	186,350,000	99.81	185,999,662	2/24/2003	2/24/2003	912795MJ7	4/24/2003	1.15%	1.14%	1.16%
1G0092	B	11,700,000	99.77	11,672,505	2/24/2003	2/24/2003	912795ML2	5/8/2003	1.16%	1.14%	1.16%
1FN045	B	178,225,000	99.81	177,889,937	2/24/2003	2/24/2003	912795MJ7	4/24/2003	1.15%	1.14%	1.16%
1G0092	B	11,700,000	99.81	11,678,004	2/24/2003	2/24/2003	912795MJ7	4/24/2003	1.15%	1.14%	1.16%
1FN012	B	64,900,000	99.88	64,820,173	2/25/2003	2/25/2003	912795MF5	4/3/2003	1.20%	1.15%	1.20%
1FN045	B	62,075,000	99.88	61,998,648	2/25/2003	2/25/2003	912795MF5	4/3/2003	1.20%	1.15%	1.20%
1G0092	B	4,075,000	99.88	4,069,988	2/25/2003	2/25/2003	912795MF5	4/3/2003	1.20%	1.15%	1.20%
1FN012	B	64,900,000	99.86	64,807,842	2/25/2003	2/25/2003	912795MG3	4/10/2003	1.16%	1.14%	1.18%
1FN045	B	62,075,000	99.86	61,986,854	2/25/2003	2/25/2003	912795MG3	4/10/2003	1.16%	1.14%	1.18%
1G0092	B	4,075,000	99.86	4,069,214	2/25/2003	2/25/2003	912795MG3	4/10/2003	1.16%	1.14%	1.18%
1FN012	B	64,900,000	99.83	64,792,266	2/25/2003	2/25/2003	912795MH1	4/17/2003	1.17%	1.14%	1.17%
1FN045	B	62,075,000	99.83	61,971,956	2/25/2003	2/25/2003	912795MH1	4/17/2003	1.17%	1.14%	1.17%
1G0092	B	4,075,000	99.83	4,068,236	2/25/2003	2/25/2003	912795MH1	4/17/2003	1.17%	1.14%	1.17%
1FN012	B	64,900,000	99.81	64,778,637	2/25/2003	2/25/2003	912795MJ7	4/24/2003	1.16%	1.14%	1.17%
1FN045	B	62,075,000	99.81	61,958,920	2/25/2003	2/25/2003	912795MJ7	4/24/2003	1.16%	1.14%	1.17%
1G0092	B	4,075,000	99.81	4,067,380	2/25/2003	2/25/2003	912795MJ7	4/24/2003	1.16%	1.14%	1.17%
1FN012	B	64,900,000	99.79	64,764,359	2/25/2003	2/25/2003	912795MK4	5/1/2003	1.16%	1.15%	1.17%
1FN045	B	62,075,000	99.79	61,945,263	2/25/2003	2/25/2003	912795MK4	5/1/2003	1.16%	1.15%	1.17%
1G0092	B	4,075,000	99.79	4,066,483	2/25/2003	2/25/2003	912795MK4	5/1/2003	1.16%	1.15%	1.17%
1FN012	B	64,900,000	99.77	64,749,432	2/25/2003	2/25/2003	912795ML2	5/8/2003	1.16%	1.14%	1.17%
1FN045	B	62,075,000	99.77	61,930,986	2/25/2003	2/25/2003	912795ML2	5/8/2003	1.16%	1.14%	1.17%
1G0092	B	4,075,000	99.77	4,065,546	2/25/2003	2/25/2003	912795ML2	5/8/2003	1.16%	1.14%	1.17%
1FN012	B	180,000,000	99.90	179,821,800	2/26/2003	2/26/2003	912795ME8	3/27/2003	1.23%	1.21%	1.22%
1FN045	B	171,000,000	99.90	170,830,710	2/26/2003	2/26/2003	912795ME8	3/27/2003	1.23%	1.21%	1.22%
1G0092	B	9,000,000	99.90	8,991,090	2/26/2003	2/26/2003	912795ME8	3/27/2003	1.23%	1.21%	1.22%
1FN012	B	180,000,000	99.75	179,544,600	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1FN045	B	171,000,000	99.75	170,567,370	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1G0092	B	9,000,000	99.75	8,977,230	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1FN012	B	180,000,000	99.72	179,494,200	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1FN045	B	171,000,000	99.72	170,519,490	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1G0092	B	9,000,000	99.72	8,974,710	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1FN012	B	2,100,000	99.75	2,094,687	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1FN045	B	3,725,000	99.75	3,715,576	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1G0092	B	3,600,000	99.75	3,590,892	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.17%	1.16%	1.18%
1FN012	B	2,100,000	99.72	2,094,099	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1FN045	B	3,725,000	99.72	3,714,533	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1G0092	B	3,600,000	99.72	3,589,884	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.19%	1.17%	1.19%
1FN012	B	425,000	99.73	423,844	2/28/2003	2/28/2003	912795MN8	5/22/2003	1.18%	1.17%	1.18%
1FN045	B	400,000	99.73	398,912	2/28/2003	2/28/2003	912795MN8	5/22/2003	1.18%	1.17%	1.18%
1G0092	B	25,000	99.73	24,932	2/28/2003	2/28/2003	912795MN8	5/22/2003	1.18%	1.17%	1.18%
1FN012	S	(251,250,000)	99.88	(250,958,550)	3/17/2003	3/17/2003	912795MJ7	4/24/2003	1.10%	1.07%	1.10%
1FN045	S	(240,300,000)	99.88	(240,021,252)	3/17/2003	3/17/2003	912795MJ7	4/24/2003	1.10%	1.07%	1.10%
1G0092	S	(15,775,000)	99.88	(15,756,701)	3/17/2003	3/17/2003	912795MJ7	4/24/2003	1.10%	1.07%	1.10%
1FN012	S	(251,250,000)	99.84	(250,855,538)	3/17/2003	3/17/2003	912795ML2	5/8/2003	1.09%	1.06%	1.11%
1FN045	S	(240,300,000)	99.84	(239,922,729)	3/17/2003	3/17/2003	912795ML2	5/8/2003	1.09%	1.06%	1.11%
1G0092	S	(15,775,000)	99.84	(15,750,233)	3/17/2003	3/17/2003	912795ML2	5/8/2003	1.09%	1.06%	1.11%
1G0092	B	2,900,000	99.75	2,892,721	3/17/2003	3/17/2003	912795MQ1	6/5/2003	1.13%	1.07%	1.13%
1FN012	B	64,200,000	99.75	64,038,858	3/17/2003	3/17/2003	912795MQ1	6/5/2003	1.13%	1.07%	1.13%
1FN045	B	61,875,000	99.75	61,719,694	3/17/2003	3/17/2003	912795MQ1	6/5/2003	1.13%	1.07%	1.13%
1FN012	S	(212,650,000)	99.93	(212,490,513)	3/17/2003	3/17/2003	912795MG3	4/10/2003	1.13%	1.09%	1.13%
1FN045	S	(203,650,000)	99.93	(203,497,263)	3/17/2003	3/17/2003	912795MG3	4/10/2003	1.13%	1.09%	1.13%
1G0092	S	(13,350,000)	99.93	(13,339,988)	3/17/2003	3/17/2003	912795MG3	4/10/2003	1.13%	1.09%	1.13%
1G0092	S	(13,350,000)	99.90	(13,337,184)	3/17/2003	3/17/2003	912795MH1	4/17/2003	1.11%	1.06%	1.20%
1FN012	S	(212,650,000)	99.90	(212,445,856)	3/17/2003	3/1					

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	150,100,000	99.73	149,697,732	3/18/2003	3/18/2003	912795MR9	06/12/2003	1.12%	1.11%	1.13%
1FN045	B	143,300,000	99.73	142,915,956	3/18/2003	3/18/2003	912795MR9	06/12/2003	1.12%	1.11%	1.13%
1G0092	B	9,975,000	99.73	9,948,267	3/18/2003	3/18/2003	912795MR9	06/12/2003	1.12%	1.11%	1.13%
1FN012	B	150,100,000	99.71	149,661,708	3/18/2003	3/18/2003	912795MS7	06/19/2003	1.13%	1.10%	1.13%
1FN045	B	143,300,000	99.71	142,881,564	3/18/2003	3/18/2003	912795MS7	06/19/2003	1.13%	1.10%	1.13%
1G0092	B	9,975,000	99.71	9,945,873	3/18/2003	3/18/2003	912795MS7	06/19/2003	1.13%	1.10%	1.13%
1FN012	S	(226,475,000)	99.97	(226,411,587)	3/18/2003	3/18/2003	912795ME8	3/27/2003	1.12%	1.11%	1.14%
1FN045	S	(215,425,000)	99.97	(215,364,681)	3/18/2003	3/18/2003	912795ME8	3/27/2003	1.12%	1.11%	1.14%
1G0092	S	(15,375,000)	99.95	(15,367,159)	3/18/2003	3/18/2003	912795MF5	4/3/2003	1.15%	1.12%	1.15%
1G0092	S	(12,875,000)	99.97	(12,871,395)	3/18/2003	3/18/2003	912795ME8	3/27/2003	1.12%	1.11%	1.14%
1FN012	S	(244,875,000)	99.95	(244,750,114)	3/18/2003	3/18/2003	912795MF5	4/3/2003	1.15%	1.12%	1.15%
1FN045	S	(233,675,000)	99.95	(233,555,826)	3/18/2003	3/18/2003	912795MF5	4/3/2003	1.15%	1.12%	1.15%
1G0092	S	(15,775,000)	99.87	(15,753,862)	3/18/2003	3/18/2003	912795MK4	5/1/2003	1.10%	1.09%	1.12%
1G0092	S	(12,600,000)	99.82	(12,577,446)	3/18/2003	3/18/2003	912795MM0	5/15/2003	1.11%	1.09%	1.11%
1FN012	S	(251,250,000)	99.87	(250,913,325)	3/18/2003	3/18/2003	912795MK4	5/1/2003	1.10%	1.09%	1.12%
1FN045	S	(240,300,000)	99.87	(239,977,998)	3/18/2003	3/18/2003	912795MK4	5/1/2003	1.10%	1.09%	1.12%
1FN012	S	(182,525,000)	99.80	(182,156,300)	3/18/2003	3/18/2003	912795MN8	5/22/2003	1.12%	1.10%	1.13%
1FN045	S	(175,125,000)	99.80	(174,771,248)	3/18/2003	3/18/2003	912795MN8	5/22/2003	1.12%	1.10%	1.13%
1FN012	S	(182,100,000)	99.82	(181,774,041)	3/18/2003	3/18/2003	912795MM0	5/15/2003	1.11%	1.09%	1.11%
1FN045	S	(174,725,000)	99.82	(174,412,242)	3/18/2003	3/18/2003	912795MM0	5/15/2003	1.11%	1.09%	1.11%
1G0092	S	(12,625,000)	99.80	(12,599,498)	3/18/2003	3/18/2003	912795MN8	5/22/2003	1.12%	1.10%	1.13%
1FN012	S	(150,100,000)	99.74	(149,703,736)	3/18/2003	3/19/2003	912795MR9	06/12/2003	1.11%	1.11%	1.13%
1FN045	S	(143,300,000)	99.74	(142,921,688)	3/18/2003	3/19/2003	912795MR9	06/12/2003	1.11%	1.11%	1.13%
1G0092	S	(9,975,000)	99.74	(9,948,666)	3/18/2003	3/19/2003	912795MR9	06/12/2003	1.11%	1.11%	1.13%
1FN012	S	(150,100,000)	99.71	(149,670,714)	3/18/2003	3/19/2003	912795MS7	06/19/2003	1.11%	1.10%	1.13%
1FN045	S	(143,300,000)	99.71	(142,890,162)	3/18/2003	3/19/2003	912795MS7	06/19/2003	1.11%	1.10%	1.13%
1G0092	S	(9,975,000)	99.71	(9,946,472)	3/18/2003	3/19/2003	912795MS7	06/19/2003	1.11%	1.10%	1.13%
1FN012	S	(64,200,000)	99.76	(64,042,710)	3/18/2003	3/19/2003	912795MQ1	6/5/2003	1.12%	1.11%	1.12%
1FN045	S	(61,875,000)	99.76	(61,723,406)	3/18/2003	3/19/2003	912795MQ1	6/5/2003	1.12%	1.11%	1.12%
1G0092	S	(2,900,000)	99.76	(2,892,895)	3/18/2003	3/19/2003	912795MQ1	6/5/2003	1.12%	1.11%	1.12%
1FN012	B	227,200,000	99.74	226,613,824	3/24/2003	3/24/2003	912795MR9	06/12/2003	1.16%	1.14%	1.15%
1FN045	B	217,275,000	99.74	216,714,431	3/24/2003	3/24/2003	912795MR9	06/12/2003	1.16%	1.14%	1.15%
1FN012	B	227,200,000	99.72	226,563,840	3/24/2003	3/24/2003	912795MS7	06/19/2003	1.16%	1.14%	1.15%
1FN045	B	217,275,000	99.72	216,666,630	3/24/2003	3/24/2003	912795MS7	06/19/2003	1.16%	1.14%	1.15%
1G0092	B	14,225,000	99.72	14,185,170	3/24/2003	3/24/2003	912795MS7	06/19/2003	1.16%	1.14%	1.15%
1G0092	B	14,225,000	99.74	14,188,300	3/24/2003	3/24/2003	912795MR9	06/12/2003	1.16%	1.14%	1.15%
1FN012	B	227,200,000	99.70	226,511,584	3/24/2003	3/24/2003	912795MT5	6/26/2003	1.16%	1.14%	1.15%
1G0092	B	14,225,000	99.70	14,181,898	3/24/2003	3/24/2003	912795MT5	6/26/2003	1.16%	1.14%	1.15%
1FN045	B	217,275,000	99.70	216,616,657	3/24/2003	3/24/2003	912795MT5	6/26/2003	1.16%	1.14%	1.15%
1G0092	B	13,700,000	99.68	13,655,886	3/25/2003	3/25/2003	912795NB3	7/3/2003	1.16%	1.14%	1.16%
1FN012	B	219,100,000	99.68	218,394,498	3/25/2003	3/25/2003	912795NB3	7/3/2003	1.16%	1.14%	1.16%
1FN045	B	209,525,000	99.68	208,850,330	3/25/2003	3/25/2003	912795NB3	7/3/2003	1.16%	1.14%	1.16%
1FN012	B	219,100,000	99.66	218,350,678	3/25/2003	3/25/2003	912795NC1	7/10/2003	1.15%	1.13%	1.15%
1FN045	B	209,525,000	99.66	208,808,425	3/25/2003	3/25/2003	912795NC1	7/10/2003	1.15%	1.13%	1.15%
1FN012	B	219,100,000	99.64	218,302,476	3/25/2003	3/25/2003	912795ND9	7/17/2003	1.15%	1.13%	1.16%
1FN045	B	209,525,000	99.64	208,762,329	3/25/2003	3/25/2003	912795ND9	7/17/2003	1.15%	1.13%	1.16%
1G0092	B	13,700,000	99.66	13,653,146	3/25/2003	3/25/2003	912795NC1	7/10/2003	1.15%	1.13%	1.15%
1G0092	B	13,700,000	99.64	13,650,132	3/25/2003	3/25/2003	912795ND9	7/17/2003	1.15%	1.13%	1.16%
1FN012	B	243,075,000	99.57	242,034,639	3/26/2003	3/26/2003	912795NG2	8/7/2003	1.15%	1.14%	1.16%
1FN045	B	232,450,000	99.57	231,455,114	3/26/2003	3/26/2003	912795NG2	8/7/2003	1.15%	1.14%	1.16%
1FN012	B	243,075,000	99.62	242,144,023	3/26/2003	3/26/2003	912795NE7	7/24/2003	1.15%	1.13%	1.19%
1FN045	B	232,450,000	99.62	231,559,717	3/26/2003	3/26/2003	912795NE7	7/24/2003	1.15%	1.13%	1.19%
1G0092	B	15,225,000	99.62	15,166,688	3/26/2003	3/26/2003	912795NE7	7/24/2003	1.15%	1.13%	1.19%
1G0092	B	15,225,000	99.59	15,163,187	3/26/2003	3/26/2003	912795NF4	7/31/2003	1.15%	1.13%	1.19%
1FN045	B	232,450,000	99.59	231,506,253	3/26/2003	3/26/2003	912795NF4	7/31/2003	1.15%	1.13%	1.19%
1FN012	B	243,075,000	99.59	242,088,116	3/26/2003	3/26/2003	912795NF4	7/31/2003	1.15%	1.13%	1.19%
1G0092	B	15,225,000	99.57	15,159,837	3/26/2003	3/26/2003	912795NG2	8/7/2003	1.15%	1.14%	1.16%
1G0092	S	(2,000,000)	99.78	(1,995,620)	3/31/2003	3/31/2003	912795MR9	06/12/2003	1.08%	1.07%	1.09%
1FN012	B	1,600,000	99.80	1,596,768	3/31/2003	3/31/2003	912795MQ1	6/5/2003	1.10%	1.08%	1.10%
1FN045	B	1,550,000	99.80	1,546,869	3/31/2003	3/31/2003	912795MQ1	6/5/2003	1.10%	1.08%	1.10%
1G0092	B	2,050,000	99.80	2,045,859	3/31/2003	3/31/2003	912795MQ1	6/5/2003	1.10%	1.08%	1.10%
1FN012	B	850,000	99.54	846,107	4/15/2003	4/15/2003	912795NL1	9/4/2003	1.16%	1.15%	1.17%
1FN045	B	825,000	99.54	821,222	4/15/2003	4/15/2003	912795NL1	9/4/2003	1.16%	1.15%	1.17%
1G0092	B	3,425,000	99.54	3,409,314	4/15/2003	4/15/2003	912795NL1	9/4/2003	1.16%	1.15%	1.17%
1G0092	S	(15,225,000)	99.63	(15,169,124)	4/15/2003	4/15/2003	912795NG2	8/7/2003	1.16%	1.15%	1.16%
1FN012	S	(1,600,000)	99.84	(1,597,424)	4/15/2003	4/15/2003	912795MQ1	6/5/2003	1.14%	1.14%	1.15%
1FN045	S	(1,550,000)	99.84	(1,547,505)	4/15/2003	4/15/2003	912795MQ1	6/5/2003	1.14%	1.14%	1.15%
1G0092	S	(2,050,000)	99.84	(2,046,700)	4/15/2003	4/15/2003	912795MQ1	6/5/2003	1.14%	1.14%	1.15%
1FN012	B	850,000	99.57	846,303	4/15/2003	4/15/2003	912795NK3	8/28/2003	1.16%	1.15%	1.16%
1FN045	B	825,000	99.57	821,411	4/15/2003	4/15/2003	912795NK3	8/28/2003	1.16%	1.15%	1.16%
1G0092	B	3,425,000	99.57	3,410,101	4/15/2003	4/15/2003	912795NK3	8/28/2003	1.16%	1.15%	1.16%
1FN012	S	(219,100,000)	99.83	(218,718,766)	5/6/2003	5/6/2003	912795NB3	7/3/2003	1.08%	1.05%	1.07%
1FN045	S	(209,525,000)	99.83	(209,160,427)	5/6/2003	5/6/2003	912795NB3	7/3/2003	1.08%	1.05%	1.07%
1G0092	S	(13,700,000)	99.83	(13,676,162)	5/6/2003	5/6/2003	912795NB3	7/3/2003	1.08%	1.05%	1.07%
1FN012	S	(219,100,000)	99.81	(218,672,755)	5/6/2003	5/6/2003	912795NC1	7/10/2003	1.08%	1.06%	1.08%
1FN045	S	(209,525,000)	99.81	(209,116,426)	5/6/2003	5/6/2003	912795NC1	7/10/2003	1.08%	1.06%	1.08%
1G0092	S	(13,700,000)	99.81	(13,673,285)	5/6/2003	5/6/2003	912795NC1	7/10/2003	1.08%	1.06%	1.08%
1FN012	S	(227,200,000)	99.89	(226,959,168)	5/7/2003	5/7/2003	912795MR9	06/12/2003	1.06%	1.04%	1.07%
1FN045	S	(217,275,000)	99.89	(217,044,689)	5/7/2003	5/7/2003	912795MR9	06/12/2003	1.06%	1.04%	1.07%
1G0092	S	(12,225,000)	99.89	(12,212,042)	5/7/2003	5/7/2003	912795MR9	06/12/2003	1.06%	1.04%	1.07%
1G0092	S	(15,225,000)	99.77	(15,189,374)	5/7/2003	5/7/2003	912795NE7	7/24/2003	1.08%	1.07%	1.08%
1FN012	S	(243,075,000)	99.77	(242,506,205)	5/7/2003	5/7/2003	912795NE7	7/24/2003	1.08%	1.07%	1.08%
1FN045	S	(232,450,000)	99.77	(231,906,067)	5/7/2003	5/7/2003	912795NE7	7/24/2003	1.08%	1.07%	1.08%
1FN012	S	(227,200,000)	99.88	(226,918,272)	5/7/2003	5/8/2003	912795MS7	06/19/2003	1.04%	1.04%	1.09%
1FN045	S	(217,275,000)	99.88	(217,005,579)	5/7/2003	5/8/2003	912795MS7	06/19/2003	1.04%	1.04%	1.09%
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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(217,275,000)	99.86	(216,964,297)	5/7/2003	5/8/2003	912795MT5	6/26/2003	1.03%	1.03%	1.06%
1G0092	S	(14,225,000)	99.86	(14,204,658)	5/7/2003	5/8/2003	912795MT5	6/26/2003	1.03%	1.03%	1.06%
1G0092	B	9,500,000	99.73	9,474,350	5/8/2003	5/8/2003	912795NG2	8/7/2003	1.07%	1.06%	1.08%
1FN012	B	120,200,000	99.73	119,875,460	5/8/2003	5/8/2003	912795NG2	8/7/2003	1.07%	1.06%	1.08%
1FN045	B	115,000,000	99.73	114,689,500	5/8/2003	5/8/2003	912795NG2	8/7/2003	1.07%	1.06%	1.08%
1FN012	S	(219,100,000)	99.80	(218,655,227)	5/8/2003	5/9/2003	912795ND9	7/17/2003	1.04%	1.02%	1.07%
1FN045	S	(209,525,000)	99.80	(209,099,664)	5/8/2003	5/9/2003	912795ND9	7/17/2003	1.04%	1.02%	1.07%
1FN012	S	(243,075,000)	99.75	(242,474,605)	5/8/2003	5/9/2003	912795NF4	7/31/2003	1.06%	1.05%	1.07%
1FN045	S	(232,450,000)	99.75	(231,875,849)	5/8/2003	5/9/2003	912795NF4	7/31/2003	1.06%	1.05%	1.07%
1G0092	S	(13,700,000)	99.80	(13,672,189)	5/8/2003	5/9/2003	912795ND9	7/17/2003	1.04%	1.02%	1.07%
1FN012	S	(363,275,000)	99.73	(362,297,790)	5/8/2003	5/9/2003	912795NG2	8/7/2003	1.06%	1.06%	1.08%
1FN045	S	(347,450,000)	99.73	(346,515,360)	5/8/2003	5/9/2003	912795NG2	8/7/2003	1.06%	1.06%	1.08%
1G0092	S	(15,225,000)	99.75	(15,187,394)	5/8/2003	5/9/2003	912795NF4	7/31/2003	1.06%	1.05%	1.07%
1G0092	S	(9,500,000)	99.73	(9,474,445)	5/8/2003	5/9/2003	912795NG2	8/7/2003	1.06%	1.06%	1.08%
1FN012	S	(850,000)	99.67	(847,170)	5/8/2003	5/9/2003	912795NK3	8/28/2003	1.07%	1.07%	1.10%
1FN045	S	(825,000)	99.67	(822,253)	5/8/2003	5/9/2003	912795NK3	8/28/2003	1.07%	1.07%	1.10%
1G0092	S	(3,425,000)	99.67	(3,413,595)	5/8/2003	5/9/2003	912795NK3	8/28/2003	1.07%	1.07%	1.10%
1FN012	S	(850,000)	99.64	(846,932)	5/8/2003	5/9/2003	912795NL1	9/4/2003	1.09%	1.08%	1.10%
1FN045	S	(825,000)	99.64	(822,022)	5/8/2003	5/9/2003	912795NL1	9/4/2003	1.09%	1.08%	1.10%
1G0092	S	(3,425,000)	99.64	(3,412,636)	5/8/2003	5/9/2003	912795NL1	9/4/2003	1.09%	1.08%	1.10%
1FN012	S	(40,175,000)	99.57	(40,002,649)	5/9/2003	5/9/2003	912795NP2	9/25/2003	1.11%	1.09%	1.10%
1FN012	B	187,000,000	99.60	186,246,390	5/8/2003	5/9/2003	912795NN7	9/18/2003	1.09%	1.08%	1.10%
1FN045	B	178,800,000	99.60	178,079,436	5/8/2003	5/9/2003	912795NN7	9/18/2003	1.09%	1.08%	1.10%
1G0092	B	10,700,000	99.60	10,656,879	5/8/2003	5/9/2003	912795NN7	9/18/2003	1.09%	1.08%	1.10%
1FN012	B	187,000,000	99.58	186,205,250	5/8/2003	5/9/2003	912795NP2	9/25/2003	1.09%	1.08%	1.11%
1FN045	B	178,800,000	99.58	178,040,100	5/8/2003	5/9/2003	912795NP2	9/25/2003	1.09%	1.08%	1.11%
1G0092	B	10,700,000	99.58	10,654,525	5/8/2003	5/9/2003	912795NP2	9/25/2003	1.09%	1.08%	1.11%
1G0092	B	25,000	99.58	24,896	5/15/2003	5/15/2003	912795NQ0	10/2/2003	1.07%	1.05%	1.07%
1FN012	B	174,300,000	99.61	173,615,001	5/19/2003	5/19/2003	912795NQ0	10/2/2003	1.04%	1.00%	1.03%
1FN045	B	166,750,000	99.61	166,094,673	5/19/2003	5/19/2003	912795NQ0	10/2/2003	1.04%	1.00%	1.03%
1G0092	B	10,075,000	99.61	10,035,405	5/19/2003	5/19/2003	912795NQ0	10/2/2003	1.04%	1.00%	1.03%
1G0092	S	(10,700,000)	99.65	(10,662,336)	5/19/2003	5/19/2003	912795NN7	9/18/2003	1.04%	0.99%	1.03%
1FN012	S	(187,000,000)	99.65	(186,341,760)	5/19/2003	5/19/2003	912795NN7	9/18/2003	1.04%	0.99%	1.03%
1FN045	S	(178,800,000)	99.65	(178,170,624)	5/19/2003	5/19/2003	912795NN7	9/18/2003	1.04%	0.99%	1.03%
1FN012	S	(146,825,000)	99.65	(146,315,517)	5/30/2003	5/30/2003	912795NP2	9/25/2003	1.06%	1.04%	1.08%
1FN045	S	(178,800,000)	99.65	(178,179,564)	5/30/2003	5/30/2003	912795NP2	9/25/2003	1.06%	1.04%	1.08%
1G0092	S	(10,700,000)	99.65	(10,662,871)	5/30/2003	5/30/2003	912795NP2	9/25/2003	1.06%	1.04%	1.08%
1FN012	S	(174,300,000)	99.63	(173,658,576)	5/30/2003	5/30/2003	912795NQ0	10/2/2003	1.06%	1.04%	1.07%
1FN045	S	(166,750,000)	99.63	(166,136,360)	5/30/2003	5/30/2003	912795NQ0	10/2/2003	1.06%	1.04%	1.07%
1G0092	S	(10,100,000)	99.63	(10,062,832)	5/30/2003	5/30/2003	912795NQ0	10/2/2003	1.06%	1.04%	1.07%
1G0092	B	4,450,000	99.68	4,435,938	6/9/2003	6/9/2003	912795NQ0	10/2/2003	0.99%	0.97%	1.08%
1FN012	B	265,575,000	99.75	264,897,784	6/19/2003	6/19/2003	912795NS6	10/16/03	0.77%	0.75%	0.79%
1FN045	B	258,950,000	99.75	258,289,678	6/19/2003	6/19/2003	912795NS6	10/16/03	0.77%	0.75%	0.79%
1G0092	B	15,550,000	99.75	15,510,348	6/19/2003	6/19/2003	912795NS6	10/16/03	0.77%	0.75%	0.79%
1FN012	B	265,575,000	99.73	264,849,980	6/19/2003	6/19/2003	912795NT4	10/23/03	0.78%	0.76%	0.80%
1FN045	B	258,950,000	99.73	258,243,067	6/19/2003	6/19/2003	912795NT4	10/23/03	0.78%	0.76%	0.80%
1G0092	B	15,550,000	99.73	15,507,549	6/19/2003	6/19/2003	912795NT4	10/23/03	0.78%	0.76%	0.80%
1G0092	B	16,425,000	99.71	16,376,875	6/20/2003	6/20/2003	912795NU1	10/30/2003	0.80%	0.78%	0.82%
1FN012	B	280,125,000	99.71	279,304,234	6/20/2003	6/20/2003	912795NU1	10/30/2003	0.80%	0.78%	0.82%
1FN045	B	273,175,000	99.71	272,374,597	6/20/2003	6/20/2003	912795NU1	10/30/2003	0.80%	0.78%	0.82%
1FN012	B	280,125,000	99.69	279,248,209	6/20/2003	6/20/2003	912795NV9	11/6/2003	0.81%	0.79%	0.82%
1FN045	B	273,175,000	99.69	272,319,962	6/20/2003	6/20/2003	912795NV9	11/6/2003	0.81%	0.79%	0.82%
1G0092	B	16,425,000	99.69	16,373,590	6/20/2003	6/20/2003	912795NV9	11/6/2003	0.81%	0.79%	0.82%
1G0092	B	12,675,000	99.67	12,632,539	6/23/2003	6/23/2003	912795NX5	11/20/2003	0.80%	0.80%	0.83%
1FN012	B	216,600,000	99.67	215,874,390	6/23/2003	6/23/2003	912795NX5	11/20/2003	0.80%	0.80%	0.83%
1FN045	B	211,200,000	99.67	210,492,480	6/23/2003	6/23/2003	912795NX5	11/20/2003	0.80%	0.80%	0.83%
1G0092	B	12,675,000	99.68	12,634,567	6/23/2003	6/23/2003	912795NW7	11/13/2003	0.80%	0.79%	0.83%
1FN012	B	216,600,000	99.68	215,909,046	6/23/2003	6/23/2003	912795NW7	11/13/2003	0.80%	0.79%	0.83%
1FN045	B	211,200,000	99.68	210,526,272	6/23/2003	6/23/2003	912795NW7	11/13/2003	0.80%	0.79%	0.83%
1FN012	B	277,175,000	99.61	276,082,931	6/25/2003	6/25/2003	912795NY3	11/28/2003	0.91%	0.79%	0.91%
1FN045	B	270,325,000	99.61	269,259,920	6/25/2003	6/25/2003	912795NY3	11/28/2003	0.91%	0.79%	0.91%
1G0092	B	18,525,000	99.61	18,452,012	6/25/2003	6/25/2003	912795NY3	11/28/2003	0.91%	0.79%	0.91%
1FN012	B	277,175,000	99.57	275,977,604	6/25/2003	6/25/2003	912795PA3	12/11/2003	0.92%	0.78%	0.91%
1FN045	B	270,325,000	99.57	269,157,196	6/25/2003	6/25/2003	912795PA3	12/11/2003	0.92%	0.78%	0.91%
1G0092	B	18,525,000	99.57	18,444,972	6/25/2003	6/25/2003	912795PA3	12/11/2003	0.92%	0.78%	0.91%
1G0092	S	(4,450,000)	99.79	(4,440,566)	6/25/2003	6/25/2003	912795NQ0	10/2/2003	0.77%	0.76%	0.89%
1FN045	B	25,000	99.59	24,898	6/25/2003	6/25/2003	912795NZ0	12/4/2003	0.91%	0.79%	0.91%
1FN045	B	25,000	99.55	24,888	6/25/2003	6/25/2003	912795PB1	12/18/2003	0.92%	0.80%	0.91%
1FN012	B	1,950,000	99.77	1,945,515	6/30/2003	6/30/2003	912795NQ0	10/2/2003	0.88%	0.85%	0.90%
1G0092	B	150,000	99.77	149,655	6/30/2003	6/30/2003	912795NQ0	10/2/2003	0.88%	0.85%	0.90%
1FN045	B	1,875,000	99.77	1,870,688	6/30/2003	6/30/2003	912795NQ0	10/2/2003	0.88%	0.85%	0.90%
1FN012	B	56,225,000	99.81	56,117,610	7/7/2003	7/7/2003	912795NP2	9/25/2003	0.86%	0.82%	0.85%
1FN045	B	54,775,000	99.81	54,670,380	7/7/2003	7/7/2003	912795NP2	9/25/2003	0.86%	0.82%	0.85%
1G0092	B	1,350,000	99.81	1,347,422	7/7/2003	7/7/2003	912795NP2	9/25/2003	0.86%	0.82%	0.85%
1FN045	S	(258,950,000)	99.74	(258,274,141)	7/7/2003	7/7/2003	912795NT4	10/23/03	0.87%	0.84%	0.86%
1G0092	S	(15,550,000)	99.74	(15,509,415)	7/7/2003	7/7/2003	912795NT4	10/23/03	0.87%	0.84%	0.86%
1FN012	S	(265,575,000)	99.74	(264,881,849)	7/7/2003	7/7/2003	912795NT4	10/23/03	0.87%	0.84%	0.86%
1FN012	S	(216,600,000)	99.67	(215,885,220)	7/7/2003	7/7/2003	912795NW7	11/13/2003	0.92%	0.88%	0.91%
1FN045	S	(211,200,000)	99.67	(210,503,040)	7/7/2003	7/7/2003	912795NW7	11/13/2003	0.92%	0.88%	0.91%
1G0092	S	(12,675,000)	99.67	(12,633,173)	7/7/2003	7/7/2003	912795NW7	11/13/2003	0.92%	0.88%	0.91%
1G0092	S	(12,675,000)	99.65	(12,630,511)	7/7/2003	7/7/2003	912795NX5	11/20/2003	0.93%	0.91%	0.93%
1FN045	S	(211,200,000)	99.65	(210,458,688)	7/7/2003	7/7/2003	912795NX5	11/20/2003	0.93%	0.91%	0.93%
1FN012	S	(216,600,000)	99.65	(215,839,734)	7/7/2003	7/7/2003	912795NX5	11/20/2003	0.93%	0.91%	0.93%
1FN012	S	(265,575,000)	99.77	(264,956,210)	7/8/2003	7/8/2003	912795NS6	10/16/03	0.84%	0.83%	0.84%
1FN045	S	(258,950,000)	99.77	(258,346,647)	7/8/2003	7/8/2003	912795NS6	10/16/03	0.84%	0.83%	0.84%
1FN012	S	(56,225,000)	99.81	(56,118,735)	7/8/2003	7/8/20					

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(1,350,000)	99.81	(1,347,449)	7/8/2003	7/8/2003	912795NP2	9/25/2003	0.86%	0.82%	0.86%
1G0092	S	(15,550,000)	99.77	(15,513,769)	7/8/2003	7/8/2003	912795NS6	10/16/03	0.84%	0.83%	0.84%
1FN012	S	(280,125,000)	99.73	(279,354,656)	7/8/2003	7/8/2003	912795NU1	10/30/2003	0.87%	0.84%	0.87%
1FN045	S	(273,175,000)	99.73	(272,423,769)	7/8/2003	7/8/2003	912795NU1	10/30/2003	0.87%	0.84%	0.87%
1G0092	S	(16,425,000)	99.73	(16,379,831)	7/8/2003	7/8/2003	912795NU1	10/30/2003	0.87%	0.84%	0.87%
1G0092	B	4,325,000	99.66	4,310,079	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.92%
1FN012	B	122,400,000	99.66	121,977,720	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.92%
1FN045	B	119,300,000	99.66	118,888,415	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.92%
1FN069	B	1,050,000	99.66	1,046,378	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.92%
1FN070	B	1,025,000	99.66	1,021,464	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.92%
1G0092	S	(16,425,000)	99.71	(16,376,875)	7/8/2003	7/9/2003	912795NV9	11/6/2003	0.87%	0.87%	0.88%
1FN012	S	(280,125,000)	99.71	(279,304,234)	7/8/2003	7/9/2003	912795NV9	11/6/2003	0.87%	0.87%	0.88%
1FN045	S	(273,175,000)	99.71	(272,374,597)	7/8/2003	7/9/2003	912795NV9	11/6/2003	0.87%	0.87%	0.88%
1G0092	S	(150,000)	99.80	(149,696)	7/8/2003	7/10/2003	912795NQ0	10/2/2003	0.85%	0.82%	0.87%
1FN012	S	(1,950,000)	99.80	(1,946,042)	7/8/2003	7/10/2003	912795NQ0	10/2/2003	0.85%	0.82%	0.87%
1FN045	S	(1,875,000)	99.80	(1,871,194)	7/8/2003	7/10/2003	912795NQ0	10/2/2003	0.85%	0.82%	0.87%
1FN012	B	104,550,000	99.74	104,280,261	7/10/2003	7/10/2003	912795NU1	10/30/2003	0.83%	0.83%	0.84%
1FN045	B	101,950,000	99.74	101,686,969	7/10/2003	7/10/2003	912795NU1	10/30/2003	0.83%	0.83%	0.84%
1G0092	B	6,000,000	99.74	5,984,520	7/10/2003	7/10/2003	912795NU1	10/30/2003	0.83%	0.83%	0.84%
1FN012	S	(122,400,000)	99.66	(121,983,840)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.91%	0.90%	0.92%
1FN045	S	(119,300,000)	99.66	(118,894,380)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.91%	0.90%	0.92%
1FN069	S	(1,050,000)	99.66	(1,046,430)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.91%	0.90%	0.92%
1FN070	S	(1,025,000)	99.66	(1,021,515)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.91%	0.90%	0.92%
1G0092	S	(4,325,000)	99.66	(4,310,295)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.91%	0.90%	0.92%
1FN012	S	(277,175,000)	99.64	(276,177,170)	7/8/2003	7/10/2003	912795NY3	11/28/2003	0.91%	0.91%	0.91%
1FN045	S	(270,325,000)	99.64	(269,351,830)	7/8/2003	7/10/2003	912795NY3	11/28/2003	0.91%	0.91%	0.91%
1G0092	S	(18,525,000)	99.64	(18,458,310)	7/8/2003	7/10/2003	912795NY3	11/28/2003	0.91%	0.91%	0.91%
1FN012	S	(277,175,000)	99.60	(276,071,844)	7/8/2003	7/10/2003	912795PA3	12/11/2003	0.92%	0.91%	0.92%
1FN045	S	(270,325,000)	99.60	(269,249,107)	7/8/2003	7/10/2003	912795PA3	12/11/2003	0.92%	0.91%	0.92%
1G0092	S	(18,525,000)	99.60	(18,451,271)	7/8/2003	7/10/2003	912795PA3	12/11/2003	0.92%	0.91%	0.92%
1FN045	S	(25,000)	99.62	(24,905)	7/8/2003	7/10/2003	912795NZ0	12/4/2003	0.92%	0.91%	0.92%
1FN045	S	(25,000)	99.59	(24,897)	7/8/2003	7/10/2003	912795PB1	12/18/2003	0.91%	0.90%	0.92%
1FN045	B	13,050,000	99.83	13,027,293	7/15/2003	7/15/2003	912795NP2	9/25/2003	0.87%	0.84%	0.86%
1G0092	B	800,000	99.83	798,608	7/15/2003	7/15/2003	912795NP2	9/25/2003	0.87%	0.84%	0.86%
1FN045	S	(13,050,000)	99.84	(13,029,642)	7/21/2003	7/21/2003	912795NP2	9/25/2003	0.85%	0.84%	0.86%
1G0092	S	(800,000)	99.84	(798,752)	7/21/2003	7/21/2003	912795NP2	9/25/2003	0.85%	0.84%	0.86%
1FN012	S	(104,550,000)	99.75	(104,291,762)	7/21/2003	7/21/2003	912795NU1	10/30/2003	0.88%	0.87%	0.88%
1FN045	S	(101,950,000)	99.75	(101,698,184)	7/21/2003	7/21/2003	912795NU1	10/30/2003	0.88%	0.87%	0.88%
1G0092	S	(6,000,000)	99.75	(5,985,180)	7/21/2003	7/21/2003	912795NU1	10/30/2003	0.88%	0.87%	0.88%
1FN012	B	46,900,000	99.79	46,799,165	7/21/2003	7/21/2003	912795NS6	10/16/03	0.89%	0.87%	0.88%
1FN045	B	99,500,000	99.79	99,286,075	7/21/2003	7/21/2003	912795NS6	10/16/03	0.89%	0.87%	0.88%
1G0092	B	5,850,000	99.79	5,837,423	7/21/2003	7/21/2003	912795NS6	10/16/03	0.89%	0.87%	0.88%
1FN012	S	(25,050,000)	99.79	(24,996,644)	7/22/2003	7/22/2003	912795NS6	10/16/03	0.89%	0.88%	0.89%
1FN012	S	(21,850,000)	99.80	(21,806,082)	7/29/2003	7/30/2003	912795NS6	10/16/03	0.92%	0.91%	0.94%
1FN012	B	21,850,000	99.86	21,818,536	7/29/2003	7/30/2003	912795NP2	9/25/2003	0.89%	0.88%	0.90%
1FN012	B	1,250,000	99.78	1,247,300	7/31/2003	7/31/2003	912795NT4	10/23/03	0.93%	0.90%	0.94%
1FN045	B	1,225,000	99.78	1,222,354	7/31/2003	7/31/2003	912795NT4	10/23/03	0.93%	0.90%	0.94%
1G0092	B	100,000	99.78	99,784	7/31/2003	7/31/2003	912795NT4	10/23/03	0.93%	0.90%	0.94%
1G0092	S	(50,000)	99.79	(49,894)	8/1/2003	8/1/2003	912795NT4	10/23/03	0.92%	0.89%	0.93%
1FN012	B	9,925,000	99.78	9,903,165	8/13/2003	8/13/2003	912795NV9	11/6/2003	0.93%	0.90%	0.91%
1FN045	B	9,675,000	99.78	9,653,715	8/13/2003	8/13/2003	912795NV9	11/6/2003	0.93%	0.90%	0.91%
1G0092	B	600,000	99.78	598,680	8/13/2003	8/13/2003	912795NV9	11/6/2003	0.93%	0.90%	0.91%
1G0092	B	675,000	99.79	673,562	8/14/2003	8/14/2003	912795NV9	11/6/2003	0.91%	0.90%	0.92%
1FN012	B	4,425,000	99.79	4,415,575	8/14/2003	8/14/2003	912795NV9	11/6/2003	0.91%	0.90%	0.92%
1FN045	B	4,325,000	99.79	4,315,788	8/14/2003	8/14/2003	912795NV9	11/6/2003	0.91%	0.90%	0.92%
1G0092	B	15,000,000	99.79	14,968,200	8/15/2003	8/15/2003	912795NV9	11/6/2003	0.92%	0.91%	0.92%
1FN012	B	255,000,000	99.79	254,459,400	8/15/2003	8/15/2003	912795NV9	11/6/2003	0.92%	0.91%	0.92%
1FN045	B	247,500,000	99.79	246,975,300	8/15/2003	8/15/2003	912795NV9	11/6/2003	0.92%	0.91%	0.92%
1FN012	B	255,000,000	99.77	254,400,750	8/15/2003	8/15/2003	912795NW7	11/13/2003	0.94%	0.92%	0.93%
1FN045	B	247,500,000	99.77	246,918,375	8/15/2003	8/15/2003	912795NW7	11/13/2003	0.94%	0.92%	0.93%
1G0092	B	15,000,000	99.77	14,964,750	8/15/2003	8/15/2003	912795NW7	11/13/2003	0.94%	0.92%	0.93%
1FN012	B	255,000,000	99.75	254,367,600	8/15/2003	8/15/2003	912795NX5	11/20/2003	0.92%	0.91%	0.92%
1FN045	B	247,500,000	99.75	246,886,200	8/15/2003	8/15/2003	912795NX5	11/20/2003	0.92%	0.91%	0.92%
1G0092	B	15,000,000	99.75	14,962,800	8/15/2003	8/15/2003	912795NX5	11/20/2003	0.92%	0.91%	0.92%
1FN012	B	3,300,000	99.83	3,294,324	8/15/2003	8/15/2003	912795NT4	10/23/03	0.90%	0.88%	0.89%
1FN045	B	6,675,000	99.83	6,663,519	8/15/2003	8/15/2003	912795NT4	10/23/03	0.90%	0.88%	0.89%
1G0092	B	1,675,000	99.83	1,672,119	8/15/2003	8/15/2003	912795NT4	10/23/03	0.90%	0.88%	0.89%
1FN012	B	166,675,000	99.72	166,204,977	8/18/2003	8/18/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.93%
1FN045	B	162,525,000	99.72	162,066,680	8/18/2003	8/18/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.93%
1G0092	B	10,125,000	99.72	10,096,448	8/18/2003	8/18/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.93%
1FN012	B	166,675,000	99.70	166,173,308	8/18/2003	8/18/2003	912795PA3	12/11/2003	0.94%	0.90%	0.93%
1FN045	B	162,525,000	99.70	162,035,800	8/18/2003	8/18/2003	912795PA3	12/11/2003	0.94%	0.90%	0.93%
1G0092	B	10,125,000	99.70	10,094,524	8/18/2003	8/18/2003	912795PA3	12/11/2003	0.94%	0.90%	0.93%
1FN045	B	220,000,000	99.61	219,142,000	8/18/2003	8/19/2003	912795PE5	01/08/2004	0.98%	0.98%	0.98%
1FN012	B	225,000,000	99.61	224,122,500	8/18/2003	8/19/2003	912795PE5	01/08/2004	0.98%	0.98%	0.98%
1G0092	B	12,500,000	99.61	12,451,250	8/18/2003	8/19/2003	912795PE5	01/08/2004	0.98%	0.98%	0.98%
1G0092	B	12,500,000	99.59	12,448,750	8/18/2003	8/19/2003	912795PF2	01/15/2004	0.98%	0.98%	0.98%
1FN012	B	225,000,000	99.59	224,077,500	8/18/2003	8/19/2003	912795PF2	01/15/2004	0.98%	0.98%	0.98%
1FN045	B	220,000,000	99.59	219,098,000	8/18/2003	8/19/2003	912795PF2	01/15/2004	0.98%	0.98%	0.98%
1FN012	B	225,000,000	99.57	224,025,750	8/18/2003	8/19/2003	912795PG0	01/22/2004	0.99%	0.98%	0.99%
1FN045	B	220,000,000	99.57	219,047,400	8/18/2003	8/19/2003	912795PG0	01/22/2004	0.99%	0.98%	0.99%
1G0092	B	12,500,000	99.57	12,445,875	8/18/2003	8/19/2003	912795PG0	01/22/2004	0.99%	0.98%	0.99%
1FN012	B	225,000,000	99.55	223,980,750	8/18/2003	8/19/2003	912795PH8	01/29/2004	0.99%	0.99%	0.99%
1FN045	B	220,000,000	99.55	219,003,400	8/18/2003	8/19/2003	912795PH8	01/29/2004	0.99%	0.99%	0.99%
1G0092	B	12,500,000	99.55	12,443,375	8/18/2003	8/19/2003	912795PH8	01/29/2004	0.99%	0.99%	0.99%
1G0092	B	2,400,000	99.72	2,393,304	8/						

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	75,000	99.72	74,791	8/18/2003	8/19/2003	912795NZ0	12/4/2003	0.93%	0.92%	0.93%
1FN012	B	1,275,000	99.70	1,271,201	8/18/2003	8/19/2003	912795PA3	12/11/2003	0.93%	0.90%	0.93%
1FN045	B	75,000	99.70	74,777	8/18/2003	8/19/2003	912795PA3	12/11/2003	0.93%	0.90%	0.93%
1G0092	B	2,400,000	99.70	2,392,848	8/18/2003	8/19/2003	912795PA3	12/11/2003	0.93%	0.90%	0.93%
1G0092	S	(550,000)	99.74	(548,576)	8/28/2003	8/28/2003	912795NZ0	12/4/2003	0.95%	0.94%	0.96%
1FN012	B	1,575,000	99.72	1,570,590	8/29/2003	8/29/2003	912795PA3	12/11/2003	0.97%	0.95%	0.96%
1FN045	B	1,525,000	99.72	1,520,730	8/29/2003	8/29/2003	912795PA3	12/11/2003	0.97%	0.95%	0.96%
1G0092	B	125,000	99.72	124,650	8/29/2003	8/29/2003	912795PA3	12/11/2003	0.97%	0.95%	0.96%
1FN012	B	243,900,000	99.74	243,275,616	9/5/2003	9/5/2003	912795PA3	12/11/2003	0.95%	0.92%	0.93%
1FN045	B	215,075,000	99.74	214,524,408	9/5/2003	9/5/2003	912795PA3	12/11/2003	0.95%	0.92%	0.93%
1G0092	B	8,825,000	99.74	8,802,408	9/5/2003	9/5/2003	912795PA3	12/11/2003	0.95%	0.92%	0.93%
1G0092	S	(12,500,000)	99.67	(12,458,750)	9/5/2003	9/5/2003	912795PE5	01/08/2004	0.95%	0.94%	0.96%
1FN012	S	(225,000,000)	99.67	(224,257,500)	9/5/2003	9/5/2003	912795PE5	01/08/2004	0.95%	0.94%	0.96%
1FN045	S	(220,000,000)	99.67	(219,274,000)	9/5/2003	9/5/2003	912795PE5	01/08/2004	0.95%	0.94%	0.96%
1FN045	S	(220,000,000)	99.65	(219,234,400)	9/5/2003	9/5/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1FN012	S	(225,000,000)	99.65	(224,217,000)	9/5/2003	9/5/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1G0092	S	(12,500,000)	99.63	(12,454,125)	9/5/2003	9/5/2003	912795PG0	01/22/2004	0.95%	0.95%	0.96%
1G0092	S	(12,500,000)	99.65	(12,456,500)	9/5/2003	9/5/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1G0092	S	(12,500,000)	99.61	(12,450,875)	9/5/2003	9/5/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1FN012	S	(225,000,000)	99.63	(224,174,250)	9/5/2003	9/5/2003	912795PG0	01/22/2004	0.95%	0.95%	0.96%
1FN045	S	(220,000,000)	99.63	(219,192,600)	9/5/2003	9/5/2003	912795PG0	01/22/2004	0.95%	0.95%	0.96%
1FN012	S	(225,000,000)	99.61	(224,115,750)	9/5/2003	9/5/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1FN045	S	(220,000,000)	99.61	(219,135,400)	9/5/2003	9/5/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1G0092	B	14,450,000	99.63	14,397,113	9/8/2003	9/8/2003	912795PG0	01/22/2004	0.97%	0.96%	0.96%
1FN012	B	229,875,000	99.62	228,989,981	9/8/2003	9/8/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1FN045	B	232,950,000	99.62	232,053,143	9/8/2003	9/8/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1G0092	B	14,450,000	99.62	14,394,368	9/8/2003	9/8/2003	912795PH8	01/29/2004	0.97%	0.95%	0.97%
1FN012	S	(21,850,000)	99.96	(21,840,386)	9/8/2003	9/8/2003	912795NP2	9/25/2003	0.93%	0.91%	0.93%
1FN045	S	(99,500,000)	99.91	(99,406,470)	9/8/2003	9/8/2003	912795NS6	10/16/03	0.89%	0.87%	0.89%
1G0092	S	(5,850,000)	99.91	(5,844,501)	9/8/2003	9/8/2003	912795NS6	10/16/03	0.89%	0.87%	0.89%
1FN012	S	(4,550,000)	99.89	(4,544,995)	9/8/2003	9/8/2003	912795NT4	10/23/03	0.88%	0.87%	0.90%
1FN045	S	(7,900,000)	99.89	(7,891,310)	9/8/2003	9/8/2003	912795NT4	10/23/03	0.88%	0.87%	0.90%
1G0092	S	(1,725,000)	99.89	(1,723,103)	9/8/2003	9/8/2003	912795NT4	10/23/03	0.88%	0.87%	0.90%
1FN012	S	(269,350,000)	99.86	(268,962,136)	9/8/2003	9/8/2003	912795NV9	11/6/2003	0.88%	0.87%	0.89%
1FN045	S	(261,500,000)	99.86	(261,123,440)	9/8/2003	9/8/2003	912795NV9	11/6/2003	0.88%	0.87%	0.89%
1G0092	S	(16,275,000)	99.86	(16,251,564)	9/8/2003	9/8/2003	912795NV9	11/6/2003	0.88%	0.87%	0.89%
1FN012	S	(255,000,000)	99.83	(254,574,150)	9/8/2003	9/8/2003	912795NW7	11/13/2003	0.91%	0.89%	0.91%
1FN045	S	(247,500,000)	99.83	(247,086,675)	9/8/2003	9/8/2003	912795NW7	11/13/2003	0.91%	0.89%	0.91%
1G0092	S	(15,000,000)	99.83	(14,974,950)	9/8/2003	9/8/2003	912795NW7	11/13/2003	0.91%	0.89%	0.91%
1FN012	S	(255,000,000)	99.81	(254,523,150)	9/8/2003	9/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.91%
1FN045	S	(247,500,000)	99.81	(247,037,175)	9/8/2003	9/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.91%
1G0092	S	(15,000,000)	99.81	(14,971,950)	9/8/2003	9/8/2003	912795NX5	11/20/2003	0.92%	0.90%	0.91%
1G0092	S	(11,975,000)	99.77	(11,947,817)	9/8/2003	9/8/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.94%
1FN012	S	(413,425,000)	99.76	(412,412,109)	9/8/2003	9/8/2003	912795PA3	12/11/2003	0.94%	0.93%	0.95%
1FN012	S	(167,950,000)	99.77	(167,568,754)	9/8/2003	9/8/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.94%
1FN045	S	(162,600,000)	99.77	(162,230,898)	9/8/2003	9/8/2003	912795NZ0	12/4/2003	0.94%	0.92%	0.94%
1FN045	S	(379,200,000)	99.76	(378,270,960)	9/8/2003	9/8/2003	912795PA3	12/11/2003	0.94%	0.93%	0.95%
1G0092	S	(21,475,000)	99.76	(21,422,386)	9/8/2003	9/8/2003	912795PA3	12/11/2003	0.94%	0.93%	0.95%
1G0092	B	14,450,000	99.68	14,403,471	9/8/2003	9/8/2003	912795PE5	01/08/2004	0.95%	0.95%	0.96%
1FN012	B	229,875,000	99.68	229,134,803	9/8/2003	9/8/2003	912795PE5	01/08/2004	0.95%	0.95%	0.96%
1FN045	B	232,950,000	99.68	232,199,901	9/8/2003	9/8/2003	912795PE5	01/08/2004	0.95%	0.95%	0.96%
1G0092	B	14,450,000	99.66	14,400,870	9/8/2003	9/8/2003	912795PF2	01/15/2004	0.95%	0.95%	0.96%
1FN012	B	229,875,000	99.63	229,033,658	9/8/2003	9/8/2003	912795PG0	01/22/2004	0.97%	0.96%	0.96%
1FN012	B	229,875,000	99.66	229,093,425	9/8/2003	9/8/2003	912795PF2	01/15/2004	0.95%	0.95%	0.96%
1FN045	B	232,950,000	99.63	232,097,403	9/8/2003	9/8/2003	912795PG0	01/22/2004	0.97%	0.96%	0.96%
1FN045	B	232,950,000	99.66	232,157,970	9/8/2003	9/8/2003	912795PF2	01/15/2004	0.95%	0.95%	0.96%
1FN012	S	(229,875,000)	99.68	(229,146,296)	9/10/2003	9/10/2003	912795PE5	01/08/2004	0.95%	0.94%	0.95%
1G0092	S	(14,450,000)	99.68	(14,404,194)	9/10/2003	9/10/2003	912795PE5	01/08/2004	0.95%	0.94%	0.95%
1FN045	S	(232,950,000)	99.68	(232,211,549)	9/10/2003	9/10/2003	912795PE5	01/08/2004	0.95%	0.94%	0.95%
1G0092	S	(14,450,000)	99.67	(14,401,593)	9/10/2003	9/10/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1FN012	S	(229,875,000)	99.67	(229,104,919)	9/10/2003	9/10/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1FN045	S	(232,950,000)	99.67	(232,169,618)	9/10/2003	9/10/2003	912795PF2	01/15/2004	0.95%	0.94%	0.95%
1G0092	B	3,300,000	99.74	3,291,552	9/10/2003	9/10/2003	912795PB1	12/18/2003	0.93%	0.92%	0.93%
1G0092	B	25,000	99.76	24,939	9/15/2003	9/15/2003	912795PB1	12/18/2003	0.93%	0.92%	0.93%
1FN012	B	239,950,000	99.63	239,071,783	9/19/2003	9/19/2003	912795PJ4	2/5/2004	0.95%	0.96%	0.96%
1FN045	B	243,200,000	99.63	242,309,888	9/19/2003	9/19/2003	912795PJ4	2/5/2004	0.95%	0.96%	0.96%
1G0092	B	15,050,000	99.63	14,994,917	9/19/2003	9/19/2003	912795PJ4	2/5/2004	0.95%	0.96%	0.96%
1FN012	B	239,950,000	99.58	238,951,808	9/19/2003	9/19/2003	912795PK1	2/12/2004	1.03%	0.96%	0.97%
1FN045	B	243,200,000	99.58	242,188,288	9/19/2003	9/19/2003	912795PK1	2/12/2004	1.03%	0.96%	0.97%
1G0092	B	15,050,000	99.58	14,987,392	9/19/2003	9/19/2003	912795PK1	2/12/2004	1.03%	0.96%	0.97%
1FN012	B	239,950,000	99.59	238,971,004	9/19/2003	9/19/2003	912795PL9	2/19/2004	0.96%	0.96%	0.97%
1FN045	B	243,200,000	99.59	242,207,744	9/19/2003	9/19/2003	912795PL9	2/19/2004	0.96%	0.96%	0.97%
1G0092	B	15,050,000	99.59	14,988,596	9/19/2003	9/19/2003	912795PL9	2/19/2004	0.96%	0.96%	0.97%
1FN012	B	279,300,000	99.54	278,026,392	9/22/2003	9/22/2003	912795PN5	3/4/2004	1.00%	0.98%	0.99%
1FN045	B	283,100,000	99.54	281,809,064	9/22/2003	9/22/2003	912795PN5	3/4/2004	1.00%	0.98%	0.99%
1FN012	B	279,300,000	99.57	278,093,424	9/22/2003	9/22/2003	912795PM7	2/26/2004	0.99%	0.97%	0.98%
1FN045	B	283,100,000	99.57	281,877,008	9/22/2003	9/22/2003	912795PM7	2/26/2004	0.99%	0.97%	0.98%
1G0092	B	17,550,000	99.57	17,474,184	9/22/2003	9/22/2003	912795PM7	2/26/2004	0.99%	0.97%	0.98%
1G0092	B	17,550,000	99.54	17,469,972	9/22/2003	9/22/2003	912795PN5	3/4/2004	1.00%	0.98%	0.99%
1FN045	S	(166,875,000)	99.79	(166,519,556)	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1G0092	B	10,350,000	99.79	10,327,955	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1G0092	S	(13,675,000)	99.79	(13,645,872)	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1G0092	B	12,150,000	99.53	12,092,652	9/23/2003	9/23/2003	912795PP0	3/11/2004	1.00%	0.99%	0.99%
1FN012	B	165,400,000	99.53	164,619,312	9/23/2003	9/23/2003	912795PP0	3/11/2004	1.00%	0.99%	0.99%
1FN045	B	167,600,000	99.53	166,808,928	9/23/2003	9/23/2003	912795PP0	3/11/2004	1.00%	0.99%	0.99%
1G0092	B	12,150,000									

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	167,600,000	99.51	166,775,408	9/23/2003	9/23/2003	912795PQ8	3/18/2004	1.00%	0.99%	1.00%
1FN045	S	(166,875,000)	99.81	(166,549,594)	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1FN012	B	164,650,000	99.81	164,328,933	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1FN012	S	(164,650,000)	99.81	(164,328,933)	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1FN045	B	166,875,000	99.81	166,549,594	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1G0092	B	10,350,000	99.81	10,329,818	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1G0092	S	(10,350,000)	99.81	(10,329,818)	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.89%	0.88%	0.91%
1FN012	B	164,650,000	99.79	164,299,296	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1FN012	S	(164,650,000)	99.79	(164,299,296)	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1FN045	B	166,875,000	99.79	166,519,556	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.89%	0.91%
1FN012	B	1,475,000	99.81	1,472,183	9/30/2003	9/30/2003	912795PB1	12/18/2003	0.87%	0.85%	0.87%
1FN045	B	1,450,000	99.81	1,447,231	9/30/2003	9/30/2003	912795PB1	12/18/2003	0.87%	0.85%	0.87%
1G0092	B	125,000	99.81	124,761	9/30/2003	9/30/2003	912795PB1	12/18/2003	0.87%	0.85%	0.87%
1G0092	S	(1,075,000)	99.71	(1,071,840)	9/30/2003	9/30/2003	912795PG0	01/22/2004	0.93%	0.92%	0.94%
1FN012	S	(239,950,000)	99.69	(239,198,957)	10/7/2003	10/7/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN045	S	(243,200,000)	99.69	(242,438,784)	10/7/2003	10/7/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1G0092	S	(15,050,000)	99.69	(15,002,894)	10/7/2003	10/7/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN012	S	(239,950,000)	99.67	(239,148,567)	10/7/2003	10/7/2003	912795PK1	2/12/2004	0.94%	0.93%	0.94%
1FN045	S	(243,200,000)	99.67	(242,387,712)	10/7/2003	10/7/2003	912795PK1	2/12/2004	0.94%	0.93%	0.94%
1G0092	S	(15,050,000)	99.67	(14,999,733)	10/7/2003	10/7/2003	912795PK1	2/12/2004	0.94%	0.93%	0.94%
1G0092	S	(15,050,000)	99.64	(14,996,422)	10/7/2003	10/7/2003	912795PL9	2/19/2004	0.95%	0.93%	0.94%
1FN012	S	(239,950,000)	99.64	(239,095,778)	10/7/2003	10/7/2003	912795PL9	2/19/2004	0.95%	0.93%	0.94%
1FN045	S	(243,200,000)	99.64	(242,334,208)	10/7/2003	10/7/2003	912795PL9	2/19/2004	0.95%	0.93%	0.94%
1G0092	B	7,000,000	99.83	6,988,380	10/8/2003	10/8/2003	912795PB1	12/18/2003	0.84%	0.81%	0.83%
1FN012	S	(229,875,000)	99.73	(229,252,039)	10/9/2003	10/10/2003	912795PH8	01/29/2004	0.87%	0.88%	0.91%
1FN045	S	(232,950,000)	99.73	(232,318,706)	10/9/2003	10/10/2003	912795PH8	01/29/2004	0.87%	0.88%	0.91%
1G0092	S	(14,410,000)	99.73	(14,410,841)	10/9/2003	10/10/2003	912795PH8	01/29/2004	0.87%	0.88%	0.91%
1FN012	S	(279,300,000)	99.64	(278,286,141)	10/9/2003	10/10/2003	912795PM7	2/26/2004	0.93%	0.92%	0.94%
1FN045	S	(283,100,000)	99.64	(282,072,347)	10/9/2003	10/10/2003	912795PM7	2/26/2004	0.93%	0.92%	0.94%
1G0092	S	(17,550,000)	99.64	(17,486,294)	10/9/2003	10/10/2003	912795PM7	2/26/2004	0.93%	0.92%	0.94%
1G0092	S	(12,150,000)	99.60	(12,100,914)	10/9/2003	10/10/2003	912795PP0	3/11/2004	0.94%	0.95%	0.95%
1FN012	S	(165,400,000)	99.60	(164,731,784)	10/9/2003	10/10/2003	912795PP0	3/11/2004	0.94%	0.95%	0.95%
1FN045	S	(167,600,000)	99.60	(166,922,896)	10/9/2003	10/10/2003	912795PP0	3/11/2004	0.94%	0.95%	0.95%
1G0092	S	(7,125,000)	99.85	(7,114,313)	10/10/2003	10/14/2003	912795PB1	12/18/2003	0.78%	0.83%	0.84%
1FN012	S	(1,475,000)	99.85	(1,472,788)	10/10/2003	10/14/2003	912795PB1	12/18/2003	0.78%	0.83%	0.84%
1FN045	S	(1,450,000)	99.85	(1,447,825)	10/10/2003	10/14/2003	912795PB1	12/18/2003	0.78%	0.83%	0.84%
1G0092	S	(13,375,000)	99.75	(13,341,161)	10/10/2003	10/14/2003	912795PG0	01/22/2004	0.88%	0.89%	0.90%
1FN012	S	(229,875,000)	99.75	(229,293,416)	10/10/2003	10/14/2003	912795PG0	01/22/2004	0.88%	0.89%	0.90%
1FN045	S	(232,950,000)	99.75	(232,360,637)	10/10/2003	10/14/2003	912795PG0	01/22/2004	0.88%	0.89%	0.90%
1G0092	S	(17,550,000)	99.63	(17,484,188)	10/10/2003	10/14/2003	912795PN5	3/4/2004	0.92%	0.94%	0.94%
1FN012	S	(279,300,000)	99.63	(278,252,625)	10/10/2003	10/14/2003	912795PN5	3/4/2004	0.92%	0.94%	0.94%
1FN045	S	(283,100,000)	99.63	(282,038,375)	10/10/2003	10/14/2003	912795PN5	3/4/2004	0.92%	0.94%	0.94%
1G0092	S	(12,150,000)	99.59	(12,099,942)	10/10/2003	10/14/2003	912795PQ8	3/18/2004	0.93%	0.94%	0.95%
1FN012	S	(165,400,000)	99.59	(164,718,552)	10/10/2003	10/14/2003	912795PQ8	3/18/2004	0.93%	0.94%	0.95%
1FN045	S	(167,600,000)	99.59	(166,909,488)	10/10/2003	10/14/2003	912795PQ8	3/18/2004	0.93%	0.94%	0.95%
1FN012	B	300,000	99.72	299,157	10/17/2003	10/17/2003	912795PJ4	2/5/2004	0.91%	0.90%	0.91%
1FN045	B	300,000	99.72	299,157	10/17/2003	10/17/2003	912795PJ4	2/5/2004	0.91%	0.90%	0.91%
1FN045	B	20,050,000	99.73	19,995,665	10/23/2003	10/23/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN012	B	750,000	99.75	748,103	10/31/2003	10/31/2003	912795PJ4	2/5/2004	0.94%	0.93%	0.94%
1FN045	B	750,000	99.75	748,103	10/31/2003	10/31/2003	912795PJ4	2/5/2004	0.94%	0.93%	0.94%
1G0092	B	50,000	99.75	49,874	10/31/2003	10/31/2003	912795PJ4	2/5/2004	0.94%	0.93%	0.94%
1G0092	B	1,750,000	99.77	1,745,888	11/7/2003	11/7/2003	912795PJ4	2/5/2004	0.94%	0.92%	0.94%
1FN045	B	50,100,000	99.79	49,992,786	11/14/2003	11/14/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1G0092	B	500,000	99.80	498,980	11/18/2003	11/18/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN012	B	7,650,000	99.80	7,634,394	11/18/2003	11/18/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN045	B	7,750,000	99.80	7,734,190	11/18/2003	11/18/2003	912795PJ4	2/5/2004	0.93%	0.92%	0.93%
1FN069	S	(5,350,000)	99.80	(5,339,247)	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN070	S	(5,425,000)	99.80	(5,414,096)	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN012	B	5,350,000	99.80	5,339,247	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1G0092	B	350,000	99.80	349,297	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN045	B	5,425,000	99.80	5,414,096	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN069	B	5,350,000	99.80	5,339,247	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN070	B	5,425,000	99.80	5,414,096	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.93%	0.91%	0.92%
1FN012	B	240,100,000	99.79	239,583,785	11/20/2003	11/20/2003	912795PK1	2/12/2004	0.92%	0.90%	0.93%
1FN045	B	243,300,000	99.79	242,776,905	11/20/2003	11/20/2003	912795PK1	2/12/2004	0.92%	0.90%	0.93%
1G0092	B	16,150,000	99.79	16,115,278	11/20/2003	11/20/2003	912795PK1	2/12/2004	0.92%	0.90%	0.93%
1G0092	B	16,150,000	99.77	16,112,048	11/20/2003	11/20/2003	912795PL9	2/19/2004	0.93%	0.91%	0.92%
1FN012	B	240,100,000	99.77	239,535,765	11/20/2003	11/20/2003	912795PL9	2/19/2004	0.93%	0.91%	0.92%
1FN045	B	243,300,000	99.77	242,728,245	11/20/2003	11/20/2003	912795PL9	2/19/2004	0.93%	0.91%	0.92%
1FN012	B	250,300,000	99.75	249,679,256	11/21/2003	11/21/2003	912795PM7	2/26/2004	0.92%	0.90%	0.92%
1FN045	B	253,650,000	99.75	253,020,948	11/21/2003	11/21/2003	912795PM7	2/26/2004	0.92%	0.90%	0.92%
1G0092	B	16,850,000	99.75	16,808,212	11/21/2003	11/21/2003	912795PM7	2/26/2004	0.92%	0.90%	0.92%
1FN045	B	253,650,000	99.74	252,990,510	11/21/2003	11/21/2003	912795PN5	3/4/2004	0.90%	0.88%	0.91%
1G0092	B	16,850,000	99.74	16,806,190	11/21/2003	11/21/2003	912795PN5	3/4/2004	0.90%	0.88%	0.91%
1FN012	B	250,300,000	99.74	249,649,220	11/21/2003	11/21/2003	912795PN5	3/4/2004	0.90%	0.88%	0.91%
1FN012	B	220,850,000	99.72	220,240,454	11/24/2003	11/24/2003	912795PP0	3/11/2004	0.92%	0.91%	0.91%
1FN045	B	223,800,000	99.72	223,182,312	11/24/2003	11/24/2003	912795PP0	3/11/2004	0.92%	0.91%	0.91%
1G0092	B	14,850,000	99.72	14,809,014	11/24/2003	11/24/2003	912795PP0	3/11/2004	0.92%	0.91%	0.91%
1FN012	B	220,850,000	99.70	220,194,076	11/24/2003	11/24/2003	912795PQ8	3/18/2004	0.93%	0.92%	0.92%
1FN045	B	223,800,000	99.70	223,135,314	11/24/2003	11/24/2003	912795PQ8	3/18/2004	0.93%	0.92%	0.92%
1G0092	B	14,850,000	99.70	14,805,896	11/24/2003	11/24/2003	912795PQ8	3/18/2004	0.93%	0.92%	0.92%
1FN012	B	220,000,000	99.67	219,271,800	11/25/2003	11/25/2003	912795PS4	04/01/2004	0.93%	0.92%	0.94%
1FN045	B	222,000,000	99.67	221,265,180	11/25/2003	11/25/2003	912795PS4	04/01/2004	0.93%	0.92%	0.94%
1G0092	B	14,000,000	99.67	13,953,660	11/25/2003	11/25/2003	912795PS4	04/01/2004	0.93%	0.92%	0.94%
1FN012	B	220,000,000	99.65	2							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	1,000,000	99.65	996,510	11/25/2003	11/25/2003	912795PT2	04/08/2004	0.93%	0.91%	0.93%
1FN045	B	4,050,000	99.65	4,035,866	11/25/2003	11/25/2003	912795PT2	04/08/2004	0.93%	0.91%	0.93%
1G0092	B	2,600,000	99.65	2,590,926	11/25/2003	11/25/2003	912795PT2	04/08/2004	0.93%	0.91%	0.93%
1G0092	B	14,000,000	99.69	13,957,160	11/25/2003	11/25/2003	912795PR6	03/25/2004	0.91%	0.89%	0.91%
1FN012	B	220,000,000	99.69	219,326,800	11/25/2003	11/25/2003	912795PR6	03/25/2004	0.91%	0.89%	0.91%
1FN045	B	222,000,000	99.69	221,320,680	11/25/2003	11/25/2003	912795PR6	03/25/2004	0.91%	0.89%	0.91%
1FN012	B	1,875,000	99.61	1,867,706	11/28/2003	11/28/2003	912795PV7	4/22/2004	0.96%	0.94%	0.96%
1FN045	B	1,900,000	99.61	1,892,609	11/28/2003	11/28/2003	912795PV7	4/22/2004	0.96%	0.94%	0.96%
1G0092	B	175,000	99.61	174,319	11/28/2003	11/28/2003	912795PV7	4/22/2004	0.96%	0.94%	0.96%
1G0092	B	3,800,000	99.84	3,793,882	11/28/2003	11/28/2003	912795PJ4	2/5/2004	0.84%	0.87%	0.89%
1FN012	B	850,000	99.86	848,793	12/9/2003	12/9/2003	912795PJ4	2/5/2004	0.88%	0.86%	0.88%
1FN045	B	875,000	99.86	873,758	12/9/2003	12/9/2003	912795PJ4	2/5/2004	0.88%	0.86%	0.88%
1G0092	B	50,000	99.86	49,929	12/9/2003	12/9/2003	912795PJ4	2/5/2004	0.88%	0.86%	0.88%
1G0092	S	(16,150,000)	99.83	(16,122,707)	12/11/2003	12/11/2003	912795PL9	2/19/2004	0.87%	0.85%	0.87%
1FN012	S	(240,100,000)	99.83	(239,694,231)	12/11/2003	12/11/2003	912795PL9	2/19/2004	0.87%	0.85%	0.87%
1FN045	S	(243,300,000)	99.83	(242,888,823)	12/11/2003	12/11/2003	912795PL9	2/19/2004	0.87%	0.85%	0.87%
1FN012	S	(220,850,000)	99.78	(220,359,713)	12/11/2003	12/11/2003	912795PP0	3/11/2004	0.88%	0.87%	0.89%
1FN045	S	(223,800,000)	99.78	(223,303,164)	12/11/2003	12/11/2003	912795PP0	3/11/2004	0.88%	0.87%	0.89%
1G0092	S	(14,850,000)	99.78	(14,817,033)	12/11/2003	12/11/2003	912795PP0	3/11/2004	0.88%	0.87%	0.89%
1FN012	B	9,025,000	99.87	9,012,907	12/11/2003	12/11/2003	912795PJ4	2/5/2004	0.86%	0.85%	0.86%
1FN045	B	219,725,000	99.88	219,463,527	12/16/2003	12/16/2003	912795PJ4	2/5/2004	0.84%	0.83%	0.87%
1G0092	B	14,050,000	99.88	14,033,281	12/16/2003	12/16/2003	912795PJ4	2/5/2004	0.84%	0.83%	0.87%
1G0092	S	(16,600,000)	99.71	(16,552,192)	12/16/2003	12/16/2003	912795PT2	04/08/2004	0.91%	0.89%	0.90%
1FN045	S	(226,050,000)	99.71	(225,398,976)	12/16/2003	12/16/2003	912795PT2	04/08/2004	0.91%	0.89%	0.90%
1G0092	B	16,000,000	99.80	15,967,200	12/24/2003	12/24/2003	912795PQ8	3/18/2004	0.87%	0.85%	0.86%
1FN012	B	228,925,000	99.80	228,455,704	12/24/2003	12/24/2003	912795PQ8	3/18/2004	0.87%	0.85%	0.86%
1FN045	B	239,675,000	99.80	239,183,666	12/24/2003	12/24/2003	912795PQ8	3/18/2004	0.87%	0.85%	0.86%
1FN012	B	228,925,000	99.78	228,409,919	12/24/2003	12/24/2003	912795PR6	03/25/2004	0.88%	0.86%	0.87%
1FN045	B	239,675,000	99.78	239,135,731	12/24/2003	12/24/2003	912795PR6	03/25/2004	0.88%	0.86%	0.87%
1G0092	B	16,000,000	99.78	15,964,000	12/24/2003	12/24/2003	912795PR6	03/25/2004	0.88%	0.86%	0.87%
1FN045	B	25,000	99.72	24,930	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.90%	0.88%	0.90%
1FN012	B	125,000	99.72	124,648	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.90%	0.88%	0.90%
1G0092	B	150,000	99.72	149,577	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.90%	0.88%	0.90%
1FN012	S	(220,000,000)	99.77	(219,487,400)	12/31/2003	12/31/2003	912795PS4	04/01/2004	0.91%	0.90%	0.91%
1FN045	S	(222,000,000)	99.77	(221,482,740)	12/31/2003	12/31/2003	912795PS4	04/01/2004	0.91%	0.90%	0.91%
1G0092	S	(14,000,000)	99.77	(13,967,380)	12/31/2003	12/31/2003	912795PS4	04/01/2004	0.91%	0.90%	0.91%
1FN012	B	125,000	99.70	124,625	12/31/2003	12/31/2003	912795PW5	4/29/2004	0.90%	0.89%	0.90%
1FN045	B	25,000	99.70	24,925	12/31/2003	12/31/2003	912795PW5	4/29/2004	0.90%	0.89%	0.90%
1G0092	B	150,000	99.70	149,550	12/31/2003	12/31/2003	912795PW5	4/29/2004	0.90%	0.89%	0.90%
1FN012	S	(1,875,000)	99.72	(1,869,769)	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.89%	0.88%	0.90%
1FN045	S	(1,900,000)	99.72	(1,894,699)	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.89%	0.88%	0.90%
1G0092	S	(175,000)	99.72	(174,512)	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.89%	0.88%	0.90%
1FN012	B	264,000,000	99.74	263,308,320	12/31/2003	12/31/2003	912795PU9	4/15/04	0.89%	0.88%	0.88%
1FN045	B	276,400,000	99.74	275,675,832	12/31/2003	12/31/2003	912795PU9	4/15/04	0.89%	0.88%	0.88%
1G0092	B	18,200,000	99.74	18,152,316	12/31/2003	12/31/2003	912795PU9	4/15/04	0.89%	0.88%	0.88%
1FN012	S	(23,925,000)	99.92	(23,905,621)	12/31/2003	12/31/2003	912795PJ4	2/5/2004	0.81%	0.80%	0.82%
1FN045	S	(304,975,000)	99.92	(304,727,970)	12/31/2003	12/31/2003	912795PJ4	2/5/2004	0.81%	0.80%	0.82%
1G0092	B	18,200,000	99.68	18,142,306	12/31/2003	12/31/2003	912795PX3	5/6/2004	0.90%	0.89%	0.90%
1FN012	B	264,000,000	99.68	263,163,120	12/31/2003	12/31/2003	912795PX3	5/6/2004	0.90%	0.89%	0.90%
1FN045	B	276,400,000	99.68	275,523,812	12/31/2003	12/31/2003	912795PX3	5/6/2004	0.90%	0.89%	0.90%
1G0092	B	18,200,000	99.67	18,139,030	12/31/2003	12/31/2003	912795PY1	5/13/2004	0.90%	0.89%	0.90%
1G0092	S	(20,550,000)	99.92	(20,533,355)	12/31/2003	12/31/2003	912795PJ4	2/5/2004	0.81%	0.80%	0.82%
1FN012	S	(221,000,000)	99.76	(220,458,550)	12/31/2003	12/31/2003	912795PT2	04/08/2004	0.89%	0.88%	0.89%
1FN012	B	264,000,000	99.67	263,115,600	12/31/2003	12/31/2003	912795PY1	5/13/2004	0.90%	0.89%	0.90%
1FN045	B	276,400,000	99.67	275,474,060	12/31/2003	12/31/2003	912795PY1	5/13/2004	0.90%	0.89%	0.90%
1FN012	B	264,000,000	99.63	263,023,200	12/31/2003	12/31/2003	912795QA2	5/27/2004	0.90%	0.89%	0.89%
1FN045	B	276,400,000	99.63	275,377,320	12/31/2003	12/31/2003	912795QA2	5/27/2004	0.90%	0.89%	0.89%
1FN012	B	264,000,000	99.64	263,060,160	12/31/2003	12/31/2003	912795PZ8	5/20/2004	0.91%	0.90%	0.90%
1FN045	B	276,400,000	99.64	275,416,016	12/31/2003	12/31/2003	912795PZ8	5/20/2004	0.91%	0.90%	0.90%
1G0092	B	18,200,000	99.64	18,135,208	12/31/2003	12/31/2003	912795PZ8	5/20/2004	0.91%	0.90%	0.90%
1G0092	B	18,200,000	99.63	18,132,660	12/31/2003	12/31/2003	912795QA2	5/27/2004	0.90%	0.89%	0.89%
1FN012	B	264,000,000	99.60	262,944,000	12/31/2003	12/31/2003	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1FN045	B	276,400,000	99.60	275,294,400	12/31/2003	12/31/2003	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1G0092	B	18,200,000	99.60	18,127,200	12/31/2003	12/31/2003	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1FN012	B	264,000,000	99.56	262,835,760	12/31/2003	12/31/2003	912795QD6	6/17/2004	0.94%	0.92%	0.93%
1FN045	B	276,400,000	99.56	275,181,076	12/31/2003	12/31/2003	912795QD6	6/17/2004	0.94%	0.92%	0.93%
1G0092	B	18,200,000	99.56	18,119,738	12/31/2003	12/31/2003	912795QD6	6/17/2004	0.94%	0.92%	0.93%
1G0092	B	18,200,000	99.53	18,113,732	12/31/2003	12/31/2003	912795QE4	6/24/2004	0.97%	0.96%	0.97%
1FN012	S	(240,100,000)	99.90	(239,867,103)	12/31/2003	12/31/2003	912795PK1	2/12/2004	0.81%	0.76%	0.81%
1FN045	S	(243,300,000)	99.90	(243,063,999)	12/31/2003	12/31/2003	912795PK1	2/12/2004	0.81%	0.76%	0.81%
1G0092	S	(16,150,000)	99.90	(16,134,335)	12/31/2003	12/31/2003	912795PK1	2/12/2004	0.81%	0.76%	0.81%
1FN012	B	264,000,000	99.53	262,748,640	12/31/2003	12/31/2003	912795QE4	6/24/2004	0.97%	0.96%	0.97%
1FN045	B	276,400,000	99.53	275,089,864	12/31/2003	12/31/2003	912795QE4	6/24/2004	0.97%	0.96%	0.97%
1FN012	S	(250,300,000)	99.87	(249,979,616)	12/31/2003	12/31/2003	912795PM7	2/26/2004	0.81%	0.76%	0.81%
1FN045	S	(253,650,000)	99.87	(253,325,328)	12/31/2003	12/31/2003	912795PM7	2/26/2004	0.81%	0.76%	0.81%
1G0092	S	(16,850,000)	99.87	(16,828,432)	12/31/2003	12/31/2003	912795PM7	2/26/2004	0.81%	0.76%	0.81%
1FN045	S	(253,650,000)	99.85	(253,274,598)	12/31/2003	12/31/2003	912795PN5	3/4/2004	0.83%	0.83%	0.84%
1G0092	S	(16,850,000)	99.85	(16,825,062)	12/31/2003	12/31/2003	912795PN5	3/4/2004	0.83%	0.83%	0.84%
1FN012	S	(250,300,000)	99.85	(249,929,556)	12/31/2003	12/31/2003	912795PN5	3/4/2004	0.83%	0.83%	0.84%
1FN012	S	(449,775,000)	99.82	(448,956,410)	12/31/2003	12/31/2003	912795PQ8	3/18/2004	0.84%	0.84%	0.85%
1FN045	S	(463,475,000)	99.82	(462,631,476)	12/31/2003	12/31/2003	912795PQ8	3/18/2004	0.84%	0.84%	0.85%
1G0092	S	(30,850,000)	99.82	(30,793,853)	12/31/2003	12/31/2003	912795PQ8	3/18/2004	0.84%	0.84%	0.85%
1FN012	S	(448,925,000)	99.79	(447,991,236)	12/31/2003	12/31/2003	912795PR6	03/25/2004	0.88%	0.86%	0.88%
1FN045	S	(461,675,000)	99.79	(460,714,716)	12/31/2003	12/31/2003	912795PR6	03/25/2004	0.88%	0.86%	0.88%

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(276,400,000)	99.69	(275,540,396)	1/7/2004	1/8/2004	912795PY1	5/13/2004	0.88%	0.89%	0.90%
1FN012	S	(264,000,000)	99.66	(263,112,960)	1/7/2004	1/8/2004	912795PZ8	5/20/2004	0.90%	0.89%	0.90%
1FN045	S	(276,400,000)	99.66	(275,471,296)	1/7/2004	1/8/2004	912795PZ8	5/20/2004	0.90%	0.89%	0.90%
1G0092	S	(18,200,000)	99.66	(18,138,848)	1/7/2004	1/8/2004	912795PZ8	5/20/2004	0.90%	0.89%	0.90%
1G0092	B	375,000	99.60	373,508	1/7/2004	1/8/2004	912795QC8	6/10/2004	0.92%	0.92%	0.93%
1FN012	B	375,000	99.60	373,508	1/7/2004	1/8/2004	912795QC8	6/10/2004	0.92%	0.92%	0.93%
1FN045	B	125,000	99.60	124,503	1/7/2004	1/8/2004	912795QC8	6/10/2004	0.92%	0.92%	0.93%
1FN012	S	(125,000)	99.74	(124,675)	1/7/2004	1/8/2004	912795PV7	4/22/2004	0.88%	0.88%	0.90%
1FN045	S	(25,000)	99.74	(24,935)	1/7/2004	1/8/2004	912795PV7	4/22/2004	0.88%	0.88%	0.90%
1G0092	S	(150,000)	99.74	(149,610)	1/7/2004	1/8/2004	912795PV7	4/22/2004	0.88%	0.88%	0.90%
1FN045	S	(276,400,000)	99.71	(275,587,384)	1/7/2004	1/8/2004	912795PX3	5/6/2004	0.88%	0.89%	0.90%
1FN012	S	(264,000,000)	99.71	(263,223,840)	1/7/2004	1/8/2004	912795PX3	5/6/2004	0.88%	0.89%	0.90%
1FN012	S	(125,000)	99.72	(124,654)	1/7/2004	1/8/2004	912795PW5	4/29/2004	0.88%	0.89%	0.89%
1FN045	S	(25,000)	99.72	(24,931)	1/7/2004	1/8/2004	912795PW5	4/29/2004	0.88%	0.89%	0.89%
1G0092	S	(150,000)	99.72	(149,585)	1/7/2004	1/8/2004	912795PW5	4/29/2004	0.88%	0.89%	0.89%
1G0092	S	(18,200,000)	99.71	(18,146,492)	1/7/2004	1/8/2004	912795PX3	5/6/2004	0.88%	0.89%	0.90%
1FN012	S	(132,000,000)	99.78	(131,703,000)	1/9/2004	1/12/2004	912795PU9	4/15/04	0.84%	0.84%	0.86%
1FN045	S	(138,200,000)	99.78	(137,889,050)	1/9/2004	1/12/2004	912795PU9	4/15/04	0.84%	0.84%	0.86%
1G0092	S	(9,100,000)	99.78	(9,079,525)	1/9/2004	1/12/2004	912795PU9	4/15/04	0.84%	0.84%	0.86%
1FN012	S	(132,000,000)	99.69	(131,585,520)	1/9/2004	1/12/2004	912795QA2	5/27/2004	0.81%	0.82%	0.84%
1FN045	S	(138,200,000)	99.69	(137,766,052)	1/9/2004	1/12/2004	912795QA2	5/27/2004	0.81%	0.82%	0.84%
1G0092	S	(9,100,000)	99.69	(9,071,426)	1/9/2004	1/12/2004	912795QA2	5/27/2004	0.81%	0.82%	0.84%
1G0092	S	(9,100,000)	99.65	(9,067,786)	1/9/2004	1/12/2004	912795QB0	6/3/2004	0.87%	0.86%	0.89%
1FN012	S	(132,000,000)	99.65	(131,532,720)	1/9/2004	1/12/2004	912795QB0	6/3/2004	0.87%	0.86%	0.89%
1FN045	S	(138,200,000)	99.65	(137,710,772)	1/9/2004	1/12/2004	912795QB0	6/3/2004	0.87%	0.86%	0.89%
1FN012	S	(132,000,000)	99.61	(131,487,840)	1/9/2004	1/12/2004	912795QD6	6/17/2004	0.87%	0.88%	0.91%
1FN045	S	(138,200,000)	99.61	(137,663,784)	1/9/2004	1/12/2004	912795QD6	6/17/2004	0.87%	0.88%	0.91%
1FN012	S	(132,000,000)	99.58	(131,446,920)	1/9/2004	1/12/2004	912795QE4	6/24/2004	0.90%	0.90%	0.93%
1FN045	S	(138,200,000)	99.58	(137,620,942)	1/9/2004	1/12/2004	912795QE4	6/24/2004	0.90%	0.90%	0.93%
1G0092	S	(9,100,000)	99.61	(9,064,692)	1/9/2004	1/12/2004	912795QD6	6/17/2004	0.87%	0.88%	0.91%
1G0092	S	(9,100,000)	99.58	(9,061,871)	1/9/2004	1/12/2004	912795QE4	6/24/2004	0.90%	0.90%	0.93%
1FN012	S	(132,000,000)	99.78	(131,709,600)	1/14/2004	1/15/2004	912795PU9	4/15/04	0.86%	0.85%	0.86%
1FN045	S	(138,200,000)	99.78	(137,895,960)	1/14/2004	1/15/2004	912795PU9	4/15/04	0.86%	0.85%	0.86%
1G0092	S	(9,100,000)	99.78	(9,079,980)	1/14/2004	1/15/2004	912795PU9	4/15/04	0.86%	0.85%	0.86%
1G0092	S	(9,100,000)	99.69	(9,072,063)	1/14/2004	1/15/2004	912795QA2	5/27/2004	0.82%	0.82%	0.84%
1FN012	S	(132,000,000)	99.69	(131,594,760)	1/14/2004	1/15/2004	912795QA2	5/27/2004	0.82%	0.82%	0.84%
1FN045	S	(138,200,000)	99.69	(137,775,726)	1/14/2004	1/15/2004	912795QA2	5/27/2004	0.82%	0.82%	0.84%
1G0092	S	(9,100,000)	99.65	(9,068,514)	1/14/2004	1/15/2004	912795QB0	6/3/2004	0.88%	0.88%	0.90%
1FN012	S	(132,000,000)	99.65	(131,543,280)	1/14/2004	1/15/2004	912795QB0	6/3/2004	0.88%	0.88%	0.90%
1FN045	S	(138,200,000)	99.65	(137,721,828)	1/14/2004	1/15/2004	912795QB0	6/3/2004	0.88%	0.88%	0.90%
1G0092	S	(375,000)	99.63	(373,605)	1/14/2004	1/15/2004	912795QC8	6/10/2004	0.90%	0.88%	0.90%
1FN012	S	(375,000)	99.63	(373,605)	1/14/2004	1/15/2004	912795QC8	6/10/2004	0.90%	0.88%	0.90%
1FN045	S	(125,000)	99.63	(124,535)	1/14/2004	1/15/2004	912795QC8	6/10/2004	0.90%	0.88%	0.90%
1G0092	S	(9,100,000)	99.61	(9,064,601)	1/14/2004	1/15/2004	912795QD6	6/17/2004	0.90%	0.89%	0.90%
1FN012	S	(132,000,000)	99.59	(131,457,480)	1/14/2004	1/15/2004	912795QE4	6/24/2004	0.91%	0.90%	0.92%
1FN012	S	(132,000,000)	99.61	(131,486,520)	1/14/2004	1/15/2004	912795QD6	6/17/2004	0.90%	0.89%	0.90%
1FN045	S	(138,200,000)	99.61	(137,662,402)	1/14/2004	1/15/2004	912795QD6	6/17/2004	0.90%	0.89%	0.90%
1G0092	S	(9,100,000)	99.59	(9,062,599)	1/14/2004	1/15/2004	912795QE4	6/24/2004	0.91%	0.90%	0.92%
1FN045	S	(138,200,000)	99.59	(137,631,998)	1/14/2004	1/15/2004	912795QE4	6/24/2004	0.91%	0.90%	0.92%
1FN012	B	39,350,000	99.71	39,235,885	1/21/2004	1/21/2004	912795PZ8	5/20/2004	0.87%	0.86%	0.87%
1FN012	B	24,825,000	99.71	24,753,504	1/22/2004	1/22/2004	912795PZ8	5/20/2004	0.87%	0.85%	0.86%
1FN045	B	14,725,000	99.71	14,682,592	1/22/2004	1/22/2004	912795PZ8	5/20/2004	0.87%	0.85%	0.86%
1G0092	B	6,175,000	99.71	6,157,216	1/22/2004	1/22/2004	912795PZ8	5/20/2004	0.87%	0.85%	0.86%
1FN012	B	225,000	99.72	224,361	1/30/2004	1/30/2004	912795PZ8	5/20/2004	0.92%	0.89%	0.91%
1FN045	B	225,000	99.72	224,361	1/30/2004	1/30/2004	912795PZ8	5/20/2004	0.92%	0.89%	0.91%
1G0092	B	525,000	99.71	523,488	2/10/2004	2/10/2004	912795QB0	6/3/2004	0.91%	0.89%	0.90%
1G0092	B	50,000	99.73	49,867	2/17/2004	2/17/2004	912795QB0	6/3/2004	0.90%	0.88%	0.89%
1FN045	B	274,675,000	99.76	274,002,046	2/20/2004	2/20/2004	912795QA2	5/27/2004	0.91%	0.89%	0.90%
1FN012	B	262,375,000	99.71	261,608,865	2/20/2004	2/20/2004	912795QD6	6/17/2004	0.89%	0.87%	0.88%
1FN045	B	274,675,000	99.71	273,872,949	2/20/2004	2/20/2004	912795QD6	6/17/2004	0.89%	0.87%	0.88%
1FN012	B	262,375,000	99.76	261,732,181	2/20/2004	2/20/2004	912795QA2	5/27/2004	0.91%	0.89%	0.90%
1G0092	B	18,125,000	99.76	18,080,594	2/20/2004	2/20/2004	912795QA2	5/27/2004	0.91%	0.89%	0.90%
1G0092	B	18,125,000	99.71	18,072,075	2/20/2004	2/20/2004	912795QD6	6/17/2004	0.89%	0.87%	0.88%
1FN012	B	262,375,000	99.68	261,538,024	2/20/2004	2/20/2004	912795QE4	6/24/2004	0.92%	0.90%	0.92%
1FN045	B	274,675,000	99.68	273,798,787	2/20/2004	2/20/2004	912795QE4	6/24/2004	0.92%	0.90%	0.92%
1G0092	B	18,125,000	99.68	18,067,181	2/20/2004	2/20/2004	912795QE4	6/24/2004	0.92%	0.90%	0.92%
1FN012	B	183,250,000	99.67	182,639,778	2/23/2004	2/23/2004	912795QR5	7/1/2004	0.93%	0.91%	0.92%
1FN045	B	202,325,000	99.67	201,651,258	2/23/2004	2/23/2004	912795QR5	7/1/2004	0.93%	0.91%	0.92%
1G0092	B	13,350,000	99.72	13,313,154	2/23/2004	2/23/2004	912795QC8	6/10/2004	0.92%	0.90%	0.92%
1G0092	B	13,350,000	99.67	13,305,545	2/23/2004	2/23/2004	912795QR5	7/1/2004	0.93%	0.91%	0.92%
1FN012	B	183,250,000	99.72	182,744,230	2/23/2004	2/23/2004	912795QC8	6/10/2004	0.92%	0.90%	0.92%
1FN045	B	202,325,000	99.72	201,766,583	2/23/2004	2/23/2004	912795QC8	6/10/2004	0.92%	0.90%	0.92%
1FN012	B	183,250,000	99.65	182,599,463	2/23/2004	2/23/2004	912795QS3	7/8/2004	0.94%	0.92%	0.93%
1FN045	B	202,325,000	99.65	201,606,746	2/23/2004	2/23/2004	912795QS3	7/8/2004	0.94%	0.92%	0.93%
1G0092	B	13,350,000	99.65	13,302,608	2/23/2004	2/23/2004	912795QS3	7/8/2004	0.94%	0.92%	0.93%
1FN012	B	188,100,000	99.63	187,402,149	2/24/2004	2/24/2004	912795QT1	7/15/2004	0.94%	0.93%	0.95%
1FN045	B	181,200,000	99.63	180,527,748	2/24/2004	2/24/2004	912795QT1	7/15/2004	0.94%	0.93%	0.95%
1G0092	B	11,950,000	99.63	11,905,666	2/24/2004	2/24/2004	912795QT1	7/15/2004	0.94%	0.93%	0.95%
1FN012	B	188,100,000	99.60	187,345,719	2/24/2004	2/24/2004	912795QU8	7/22/2004	0.97%	0.93%	0.96%
1FN045	B	181,200,000	99.60	180,473,388	2/24/2004	2/24/2004	912795QU8	7/22/2004	0.97%	0.93%	0.96%
1G0092	B	11,950,000	99.60	11,902,081	2/24/2004	2/24/2004	912795QU8	7/22/2004	0.97%	0.93%	0.96%
1FN012	B	210,550,000	99.58	209,669,901	2/24/2004	2/25/2004	912795QV6	7/29/2004	0.96%	0.95%	0.96%
1FN045	B	220,425,000	99.58	219,503,624	2/24/2004	2/25/2004	912795QV6	7/29/2004	0.96%	0.95%	0.96%
1G0092	B	14,550,000	99.58	14,489,181	2/24/2004	2/25/2004	912795QV6	7/29/2004	0.96%	0.95%	0.96%
1FN045	B	220,425,000	99.56	219,452,926	2/24/2004	2/25/2004	912795QW4	8/5/2004	0.97%	0.96%	0.97%
1G0092	B	14,550,000	99.56	14,485,835	2/24/2004	2/25/2004	912795QW4	8/5/			

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	1,100,000	99.75	1,097,239	2/27/2004	2/27/2004	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1FN045	B	1,150,000	99.75	1,147,114	2/27/2004	2/27/2004	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1G0092	B	100,000	99.75	99,749	2/27/2004	2/27/2004	912795QB0	6/3/2004	0.93%	0.92%	0.92%
1G0092	B	2,125,000	99.78	2,120,219	3/8/2004	3/8/2004	912795QB0	6/3/2004	0.93%	0.92%	0.93%
1FN012	B	50,100,000	99.78	49,988,778	3/10/2004	3/10/2004	912795QB0	6/3/2004	0.94%	0.92%	0.93%
1FN012	B	1,800,000	99.67	1,794,024	3/31/2004	3/31/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN045	B	1,875,000	99.67	1,868,775	3/31/2004	3/31/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1G0092	B	175,000	99.67	174,419	3/31/2004	3/31/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN012	B	550,000	99.80	548,917	4/6/2004	4/6/2004	912795QE4	6/24/2004	0.90%	0.88%	0.91%
1FN045	B	550,000	99.80	548,917	4/6/2004	4/6/2004	912795QE4	6/24/2004	0.90%	0.88%	0.91%
1FN012	B	550,000	99.78	548,807	4/6/2004	4/6/2004	912795QR5	7/1/2004	0.91%	0.89%	0.91%
1FN045	B	550,000	99.78	548,807	4/6/2004	4/6/2004	912795QR5	7/1/2004	0.91%	0.89%	0.91%
1FN012	B	550,000	99.76	548,691	4/6/2004	4/6/2004	912795QS3	7/8/2004	0.92%	0.91%	0.92%
1FN045	B	550,000	99.76	548,691	4/6/2004	4/6/2004	912795QS3	7/8/2004	0.92%	0.91%	0.92%
1FN012	S	(262,375,000)	99.87	(262,041,784)	4/6/2004	4/6/2004	912795QA2	5/27/2004	0.90%	0.89%	0.90%
1FN045	S	(274,675,000)	99.87	(274,326,163)	4/6/2004	4/6/2004	912795QA2	5/27/2004	0.90%	0.89%	0.90%
1G0092	S	(18,125,000)	99.87	(18,101,981)	4/6/2004	4/6/2004	912795QA2	5/27/2004	0.90%	0.89%	0.90%
1FN012	S	(262,375,000)	99.82	(261,902,725)	4/6/2004	4/6/2004	912795QD6	6/17/2004	0.90%	0.88%	0.90%
1FN045	S	(274,675,000)	99.82	(274,180,585)	4/6/2004	4/6/2004	912795QD6	6/17/2004	0.90%	0.88%	0.90%
1G0092	S	(18,125,000)	99.82	(18,092,375)	4/6/2004	4/6/2004	912795QD6	6/17/2004	0.90%	0.88%	0.90%
1FN012	B	4,475,000	99.64	4,458,711	4/6/2004	4/6/2004	912795QY0	8/19/2004	0.97%	0.95%	0.96%
1FN045	B	28,925,000	99.64	28,819,713	4/6/2004	4/6/2004	912795QY0	8/19/2004	0.97%	0.95%	0.96%
1G0092	B	175,000	99.64	174,363	4/6/2004	4/6/2004	912795QY0	8/19/2004	0.97%	0.95%	0.96%
1FN012	B	36,825,000	99.71	36,716,366	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1FN045	B	38,300,000	99.71	38,187,015	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1G0092	B	1,925,000	99.71	1,919,321	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1FN012	B	36,825,000	99.69	36,709,738	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN045	B	38,300,000	99.69	38,180,121	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1G0092	B	1,925,000	99.69	1,918,975	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1G0092	B	1,925,000	99.65	1,918,186	4/7/2004	4/7/2004	912795QY0	8/19/2004	0.95%	0.95%	0.95%
1FN012	B	36,825,000	99.65	36,694,640	4/7/2004	4/7/2004	912795QY0	8/19/2004	0.95%	0.95%	0.95%
1FN045	B	38,300,000	99.65	38,164,418	4/7/2004	4/7/2004	912795QY0	8/19/2004	0.95%	0.95%	0.95%
1FN012	B	36,825,000	99.62	36,685,065	4/7/2004	4/7/2004	912795QZ7	8/26/2004	0.97%	0.96%	0.97%
1FN045	B	38,300,000	99.62	38,154,460	4/7/2004	4/7/2004	912795QZ7	8/26/2004	0.97%	0.96%	0.97%
1G0092	B	1,925,000	99.62	1,917,685	4/7/2004	4/7/2004	912795QZ7	8/26/2004	0.97%	0.96%	0.97%
1FN012	S	(188,100,000)	99.75	(187,629,750)	4/7/2004	4/7/2004	912795QT1	7/15/2004	0.91%	0.90%	0.91%
1FN045	S	(181,200,000)	99.75	(180,747,000)	4/7/2004	4/7/2004	912795QT1	7/15/2004	0.91%	0.90%	0.91%
1G0092	S	(11,950,000)	99.75	(11,920,125)	4/7/2004	4/7/2004	912795QT1	7/15/2004	0.91%	0.90%	0.91%
1G0092	S	(11,950,000)	99.73	(11,917,257)	4/7/2004	4/7/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN012	S	(188,100,000)	99.73	(187,584,606)	4/7/2004	4/7/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN045	S	(181,200,000)	99.73	(180,703,512)	4/7/2004	4/7/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN012	S	(212,350,000)	99.69	(211,685,345)	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN045	S	(222,300,000)	99.69	(221,604,201)	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN012	S	(210,550,000)	99.71	(209,928,878)	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1FN045	S	(220,425,000)	99.71	(219,774,746)	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1G0092	S	(14,550,000)	99.71	(14,507,078)	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.94%	0.92%	0.93%
1G0092	S	(14,725,000)	99.69	(14,678,911)	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.94%	0.95%
1FN012	S	(36,825,000)	99.62	(36,686,170)	4/7/2004	4/8/2004	912795QZ7	8/26/2004	0.96%	0.96%	0.97%
1FN045	S	(38,300,000)	99.62	(38,155,609)	4/7/2004	4/8/2004	912795QZ7	8/26/2004	0.96%	0.96%	0.97%
1G0092	S	(1,925,000)	99.62	(1,917,743)	4/7/2004	4/8/2004	912795QZ7	8/26/2004	0.96%	0.96%	0.97%
1FN012	S	(64,400,000)	99.90	(64,333,668)	4/7/2004	4/8/2004	912795PZ8	5/20/2004	0.86%	0.88%	0.89%
1FN045	S	(14,950,000)	99.90	(14,934,602)	4/7/2004	4/8/2004	912795PZ8	5/20/2004	0.86%	0.88%	0.89%
1G0092	S	(6,175,000)	99.90	(6,168,640)	4/7/2004	4/8/2004	912795PZ8	5/20/2004	0.86%	0.88%	0.89%
1FN012	S	(183,250,000)	99.84	(182,964,130)	4/7/2004	4/8/2004	912795QC8	6/10/2004	0.88%	0.89%	0.90%
1FN012	S	(51,200,000)	99.86	(51,129,344)	4/7/2004	4/8/2004	912795QB0	6/3/2004	0.87%	0.88%	0.89%
1FN045	S	(1,150,000)	99.86	(1,148,413)	4/7/2004	4/8/2004	912795QB0	6/3/2004	0.87%	0.88%	0.89%
1G0092	S	(2,800,000)	99.86	(2,796,136)	4/7/2004	4/8/2004	912795QB0	6/3/2004	0.87%	0.88%	0.89%
1G0092	S	(13,350,000)	99.84	(13,329,174)	4/7/2004	4/8/2004	912795QC8	6/10/2004	0.88%	0.89%	0.90%
1FN045	S	(202,325,000)	99.84	(202,009,373)	4/7/2004	4/8/2004	912795QC8	6/10/2004	0.88%	0.89%	0.90%
1G0092	S	(18,125,000)	99.81	(18,090,563)	4/7/2004	4/8/2004	912795QE4	6/24/2004	0.88%	0.88%	0.89%
1G0092	S	(13,350,000)	99.79	(13,321,698)	4/7/2004	4/8/2004	912795QR5	7/1/2004	0.90%	0.90%	0.91%
1FN012	S	(262,925,000)	99.81	(262,425,443)	4/7/2004	4/8/2004	912795QE4	6/24/2004	0.88%	0.88%	0.89%
1FN045	S	(275,225,000)	99.81	(274,702,073)	4/7/2004	4/8/2004	912795QE4	6/24/2004	0.88%	0.88%	0.89%
1FN012	S	(183,800,000)	99.79	(183,410,344)	4/7/2004	4/8/2004	912795QR5	7/1/2004	0.90%	0.90%	0.91%
1FN045	S	(202,875,000)	99.79	(202,444,905)	4/7/2004	4/8/2004	912795QR5	7/1/2004	0.90%	0.90%	0.91%
1FN012	S	(183,800,000)	99.77	(183,371,746)	4/7/2004	4/8/2004	912795QS3	7/8/2004	0.91%	0.91%	0.92%
1FN045	S	(202,875,000)	99.77	(202,402,301)	4/7/2004	4/8/2004	912795QS3	7/8/2004	0.91%	0.91%	0.92%
1G0092	S	(1,925,000)	99.71	(1,919,379)	4/7/2004	4/8/2004	912795QV6	7/29/2004	0.93%	0.92%	0.93%
1G0092	S	(13,350,000)	99.77	(13,318,895)	4/7/2004	4/8/2004	912795QS3	7/8/2004	0.91%	0.91%	0.92%
1FN012	B	237,450,000	99.75	236,861,124	4/7/2004	4/8/2004	912795QT1	7/15/2004	0.90%	0.90%	0.91%
1FN045	B	237,475,000	99.75	236,886,062	4/7/2004	4/8/2004	912795QT1	7/15/2004	0.90%	0.90%	0.91%
1G0092	B	16,450,000	99.75	16,409,204	4/7/2004	4/8/2004	912795QT1	7/15/2004	0.90%	0.90%	0.91%
1FN012	S	(36,825,000)	99.71	(36,717,471)	4/7/2004	4/8/2004	912795QV6	7/29/2004	0.93%	0.92%	0.93%
1FN045	S	(38,300,000)	99.71	(38,188,164)	4/7/2004	4/8/2004	912795QV6	7/29/2004	0.93%	0.92%	0.93%
1G0092	S	(1,925,000)	99.69	(1,919,013)	4/7/2004	4/8/2004	912795QW4	8/5/2004	0.93%	0.94%	0.95%
1FN012	B	237,450,000	99.73	236,799,387	4/7/2004	4/8/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN045	B	237,475,000	99.73	236,824,319	4/7/2004	4/8/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN012	S	(41,300,000)	99.65	(41,155,037)	4/7/2004	4/8/2004	912795QY0	8/19/2004	0.94%	0.95%	0.95%
1FN012	S	(36,825,000)	99.69	(36,710,474)	4/7/2004	4/8/2004	912795QW4	8/5/2004	0.93%	0.94%	0.95%
1FN045	S	(38,300,000)	99.69	(38,180,887)	4/7/2004	4/8/2004	912795QW4	8/5/2004	0.93%	0.94%	0.95%
1FN045	S	(67,225,000)	99.65	(66,989,040)	4/7/2004	4/8/2004	912795QY0	8/19/2004	0.94%	0.95%	0.95%
1G0092	S	(2,100,000)	99.65	(2,092,629)	4/7/2004	4/8/2004	912795QY0	8/19/2004	0.94%	0.95%	0.95%
1G0092	B	16,450,000	99.73	16,404,927	4/7/2004	4/8/2004	912795QU8	7/22/2004	0.93%	0.92%	0.93%
1FN012	S	(237,450,000)	99.76	(236,884,869)	4/8/2004	4/12/2004	912795QT1	7/15/2004	0.87%	0.89%	0.91%
1FN045	S	(237,475,000)	99.76	(236,909,810)	4/8/2004	4/12/2004	912795QT1	7/15/2004	0.87%	0.89%	0.91%
1G0092	S	(16,450,000)	99.76	(16,410,849)	4/8/2004	4/12/2004	912795QT1	7/15/2004	0.87%	0.89%	0.91%
1FN012	S	(237,450,000)	99.74	(236,823,1							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(237,475,000)	99.74	(236,848,066)	4/8/2004	4/12/2004	912795QU8	7/22/2004	0.91%	0.91%	0.93%
1G0092	S	(16,450,000)	99.74	(16,406,572)	4/8/2004	4/12/2004	912795QU8	7/22/2004	0.91%	0.91%	0.93%
1FN012	B	325,000	99.68	323,944	4/8/2004	4/12/2004	912795QX2	8/12/2004	0.93%	0.94%	0.95%
1FN045	B	300,000	99.68	299,025	4/8/2004	4/12/2004	912795QX2	8/12/2004	0.93%	0.94%	0.95%
1G0092	B	150,000	99.68	149,513	4/8/2004	4/12/2004	912795QX2	8/12/2004	0.93%	0.94%	0.95%
1FN012	B	3,850,000	99.63	3,835,601	4/19/2004	4/19/2004	912795RA1	9/2/2004	0.99%	0.97%	0.99%
1FN045	B	3,850,000	99.63	3,835,601	4/19/2004	4/19/2004	912795RA1	9/2/2004	0.99%	0.97%	0.99%
1G0092	S	(150,000)	99.70	(149,546)	4/19/2004	4/19/2004	912795QX2	8/12/2004	0.95%	0.94%	0.95%
1G0092	B	50,000	99.62	49,811	4/22/2004	4/23/2004	912795RA1	9/2/2004	1.02%	1.00%	1.03%
1G0092	B	650,000	99.63	647,576	4/23/2004	4/26/2004	912795RA1	9/2/2004	1.02%	1.02%	1.04%
1FN012	B	9,650,000	99.63	9,614,006	4/23/2004	4/26/2004	912795RA1	9/2/2004	1.02%	1.02%	1.04%
1FN045	B	9,650,000	99.63	9,614,006	4/23/2004	4/26/2004	912795RA1	9/2/2004	1.02%	1.02%	1.04%
1G0092	S	(700,000)	99.65	(697,571)	4/30/2004	4/30/2004	912795RA1	9/2/2004	1.00%	0.98%	1.00%
1FN012	B	100,000	99.65	99,653	4/30/2004	4/30/2004	912795RA1	9/2/2004	1.00%	0.98%	1.00%
1FN045	B	100,000	99.65	99,653	4/30/2004	4/30/2004	912795RA1	9/2/2004	1.00%	0.98%	1.00%
1G0092	B	400,000	99.65	398,612	4/30/2004	4/30/2004	912795RA1	9/2/2004	1.00%	0.98%	1.00%
1G0092	B	2,000,000	99.68	1,993,580	5/14/2004	5/14/2004	912795RA1	9/2/2004	1.04%	1.02%	1.05%
1FN069	S	(99,850,000)	99.69	(99,541,464)	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN070	S	(99,850,000)	99.69	(99,541,464)	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN012	B	99,850,000	99.69	99,541,464	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN045	B	99,900,000	99.69	99,591,309	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN069	B	99,850,000	99.69	99,541,464	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN070	B	99,850,000	99.69	99,541,464	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1G0092	B	6,925,000	99.69	6,903,602	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.04%	1.03%	1.09%
1FN012	B	229,925,000	99.78	229,426,063	5/21/2004	5/21/2004	912795QX2	8/12/2004	0.94%	0.91%	0.97%
1G0092	B	15,825,000	99.78	15,790,660	5/21/2004	5/21/2004	912795QX2	8/12/2004	0.94%	0.91%	0.97%
1FN045	B	229,975,000	99.78	229,475,954	5/21/2004	5/21/2004	912795QX2	8/12/2004	0.94%	0.91%	0.97%
1FN012	B	229,925,000	99.75	229,345,589	5/21/2004	5/21/2004	912795QY0	8/19/2004	1.01%	0.99%	1.00%
1FN045	B	229,975,000	99.75	229,395,463	5/21/2004	5/21/2004	912795QY0	8/19/2004	1.01%	0.99%	1.00%
1G0092	B	15,825,000	99.75	15,785,121	5/21/2004	5/21/2004	912795QY0	8/19/2004	1.01%	0.99%	1.00%
1G0092	B	15,825,000	99.72	15,780,690	5/21/2004	5/21/2004	912795QZ7	8/26/2004	1.04%	1.02%	1.03%
1FN012	B	229,925,000	99.72	229,281,210	5/21/2004	5/21/2004	912795QZ7	8/26/2004	1.04%	1.02%	1.03%
1FN045	B	229,975,000	99.72	229,331,070	5/21/2004	5/21/2004	912795QZ7	8/26/2004	1.04%	1.02%	1.03%
1FN012	B	256,975,000	99.69	256,165,529	5/24/2004	5/24/2004	912795RB9	9/9/2004	1.05%	1.05%	1.06%
1FN045	B	257,025,000	99.69	256,215,371	5/24/2004	5/24/2004	912795RB9	9/9/2004	1.05%	1.05%	1.06%
1FN045	B	257,025,000	99.65	256,130,553	5/24/2004	5/24/2004	912795RC7	9/16/2004	1.09%	1.08%	1.09%
1G0092	B	17,725,000	99.69	17,669,166	5/24/2004	5/24/2004	912795RB9	9/9/2004	1.05%	1.05%	1.06%
1FN012	B	256,975,000	99.65	256,080,727	5/24/2004	5/24/2004	912795RC7	9/16/2004	1.09%	1.08%	1.09%
1G0092	B	17,725,000	99.65	17,663,317	5/24/2004	5/24/2004	912795RC7	9/16/2004	1.09%	1.08%	1.09%
1FN012	B	256,975,000	99.62	256,008,774	5/24/2004	5/24/2004	912795RD5	9/23/2004	1.11%	1.09%	1.10%
1FN045	B	257,025,000	99.62	256,058,586	5/24/2004	5/24/2004	912795RD5	9/23/2004	1.11%	1.09%	1.10%
1G0092	B	17,725,000	99.62	17,658,354	5/24/2004	5/24/2004	912795RD5	9/23/2004	1.11%	1.09%	1.10%
1G0092	B	15,050,000	99.60	14,989,499	5/24/2004	5/25/2004	912795RE3	9/30/2004	1.12%	1.12%	1.12%
1FN012	B	232,200,000	99.60	231,266,556	5/24/2004	5/25/2004	912795RE3	9/30/2004	1.12%	1.12%	1.12%
1FN045	B	232,200,000	99.60	231,266,556	5/24/2004	5/25/2004	912795RE3	9/30/2004	1.12%	1.12%	1.12%
1FN012	B	234,900,000	99.57	233,878,185	5/24/2004	5/25/2004	912795RF0	10/7/2004	1.15%	1.14%	1.16%
1FN045	B	234,900,000	99.57	233,878,185	5/24/2004	5/25/2004	912795RF0	10/7/2004	1.15%	1.14%	1.16%
1G0092	B	15,225,000	99.57	15,158,771	5/24/2004	5/25/2004	912795RF0	10/7/2004	1.15%	1.14%	1.16%
1FN012	B	237,600,000	99.53	236,485,656	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1FN045	B	237,600,000	99.53	236,485,656	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1G0092	B	15,400,000	99.53	15,327,774	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1FN045	B	4,225,000	99.53	4,205,185	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1FN012	B	4,050,000	99.53	4,031,006	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1G0092	B	3,175,000	99.53	3,160,109	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.18%	1.16%	1.18%
1G0092	B	125,000	99.71	124,636	5/28/2004	5/28/2004	912795RA1	9/2/2004	1.08%	1.06%	1.09%
1FN012	B	1,450,000	99.71	1,445,781	5/28/2004	5/28/2004	912795RA1	9/2/2004	1.08%	1.06%	1.09%
1FN045	B	1,450,000	99.71	1,445,781	5/28/2004	5/28/2004	912795RA1	9/2/2004	1.08%	1.06%	1.09%
1FN012	S	(256,975,000)	99.68	(256,155,250)	6/7/2004	6/7/2004	912795RB9	9/9/2004	1.22%	1.19%	1.22%
1FN045	S	(257,025,000)	99.68	(256,205,090)	6/7/2004	6/7/2004	912795RB9	9/9/2004	1.22%	1.19%	1.22%
1G0092	S	(17,725,000)	99.68	(17,668,457)	6/7/2004	6/7/2004	912795RB9	9/9/2004	1.22%	1.19%	1.22%
1FN012	S	(256,975,000)	99.65	(256,080,727)	6/7/2004	6/7/2004	912795RC7	9/16/2004	1.24%	1.20%	1.44%
1FN045	S	(257,025,000)	99.65	(256,130,553)	6/7/2004	6/7/2004	912795RC7	9/16/2004	1.24%	1.20%	1.44%
1G0092	S	(17,725,000)	99.65	(17,663,317)	6/7/2004	6/7/2004	912795RC7	9/16/2004	1.24%	1.20%	1.44%
1FN012	S	(241,650,000)	99.55	(240,550,493)	6/7/2004	6/7/2004	912795RG8	10/14/2004	1.27%	1.26%	1.28%
1FN045	S	(241,825,000)	99.55	(240,724,696)	6/7/2004	6/7/2004	912795RG8	10/14/2004	1.27%	1.26%	1.28%
1G0092	S	(18,575,000)	99.55	(18,490,484)	6/7/2004	6/7/2004	912795RG8	10/14/2004	1.27%	1.26%	1.28%
1FN012	S	(230,250,000)	99.80	(229,780,290)	6/8/2004	6/8/2004	912795QX2	8/12/2004	1.13%	1.01%	1.14%
1FN045	S	(230,275,000)	99.80	(229,805,239)	6/8/2004	6/8/2004	912795QX2	8/12/2004	1.13%	1.01%	1.14%
1G0092	S	(15,825,000)	99.80	(15,792,717)	6/8/2004	6/8/2004	912795QX2	8/12/2004	1.13%	1.01%	1.14%
1FN012	S	(229,925,000)	99.77	(229,400,771)	6/8/2004	6/8/2004	912795QY0	8/19/2004	1.14%	1.12%	1.18%
1FN045	S	(229,975,000)	99.77	(229,450,657)	6/8/2004	6/8/2004	912795QY0	8/19/2004	1.14%	1.12%	1.18%
1G0092	S	(15,825,000)	99.77	(15,788,919)	6/8/2004	6/8/2004	912795QY0	8/19/2004	1.14%	1.12%	1.18%
1FN012	S	(229,925,000)	99.75	(229,338,691)	6/8/2004	6/8/2004	912795QZ7	8/26/2004	1.16%	1.15%	1.18%
1FN045	S	(229,975,000)	99.75	(229,388,564)	6/8/2004	6/8/2004	912795QZ7	8/26/2004	1.16%	1.15%	1.18%
1G0092	S	(15,825,000)	99.75	(15,784,646)	6/8/2004	6/8/2004	912795QZ7	8/26/2004	1.16%	1.15%	1.18%
1FN012	S	(114,900,000)	99.71	(114,571,386)	6/8/2004	6/9/2004	912795RA1	9/2/2004	1.20%	1.17%	1.24%
1FN045	S	(114,950,000)	99.71	(114,621,243)	6/8/2004	6/9/2004	912795RA1	9/2/2004	1.20%	1.17%	1.24%
1G0092	S	(9,450,000)	99.71	(9,422,973)	6/8/2004	6/9/2004	912795RA1	9/2/2004	1.20%	1.17%	1.24%
1FN012	S	(256,975,000)	99.63	(256,021,623)	6/8/2004	6/9/2004	912795RD5	9/23/2004	1.25%	1.22%	1.26%
1FN045	S	(257,025,000)	99.63	(256,071,437)	6/8/2004	6/9/2004	912795RD5	9/23/2004	1.25%	1.22%	1.26%
1G0092	S	(17,725,000)	99.63	(17,659,240)	6/8/2004	6/9/2004	912795RD5	9/23/2004	1.25%	1.22%	1.26%
1G0092	S	(15,050,000)	99.60	(14,989,951)	6/8/2004	6/9/2004	912795RE3	9/30/2004	1.26%	1.22%	1.27%
1FN012	S	(232,200,000)	99.60	(231,273,522)	6/8/2004	6/9/2004	912795RE3	9/30/2004	1.26%	1.22%	1.27%
1FN045	S	(232,200,000)	99.60	(231,273,522)	6/8/2004	6/9/2004	912795RE3	9/30/2004	1.26%	1.22%	1.27%
1FN012	S	(234,900,000)	99.57	(233,896,977)	6/8/2004	6/9/2004	912795RF0	10/7/2004	1.27%	1.26%	1.29%
1FN045	S	(234,900,000)	99.57	(233,896,977)	6/8/2004	6/9/2004	91279				

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	50,000	99.49	49,745	6/8/2004	6/9/2004	912795RH6	10/21/04	1.36%	1.33%	1.36%
1G0092	B	50,000	99.49	49,745	6/8/2004	6/9/2004	912795RH6	10/21/04	1.36%	1.33%	1.36%
1FN012	B	23,725,000	99.51	23,607,799	6/16/2004	6/16/2004	912795RH6	10/21/04	1.40%	1.39%	1.43%
1FN045	B	23,725,000	99.51	23,607,799	6/16/2004	6/16/2004	912795RH6	10/21/04	1.40%	1.39%	1.43%
1G0092	B	1,625,000	99.51	1,616,973	6/16/2004	6/16/2004	912795RH6	10/21/04	1.40%	1.39%	1.43%
1FN012	S	(23,725,000)	99.51	(23,609,697)	6/18/2004	6/18/2004	912795RH6	10/21/04	1.40%	1.38%	1.41%
1FN045	S	(23,775,000)	99.51	(23,659,454)	6/18/2004	6/18/2004	912795RH6	10/21/04	1.40%	1.38%	1.41%
1G0092	S	(1,675,000)	99.51	(1,666,860)	6/18/2004	6/18/2004	912795RH6	10/21/04	1.40%	1.38%	1.41%
1FN012	B	14,175,000	99.47	14,100,156	6/18/2004	6/18/2004	912795RJ2	10/28/2004	1.44%	1.41%	1.44%
1FN045	B	14,225,000	99.47	14,149,892	6/18/2004	6/18/2004	912795RJ2	10/28/2004	1.44%	1.41%	1.44%
1G0092	B	1,025,000	99.47	1,019,588	6/18/2004	6/18/2004	912795RJ2	10/28/2004	1.44%	1.41%	1.44%
1G0092	B	200,000	99.48	198,968	6/21/2004	6/21/2004	912795RJ2	10/28/2004	1.44%	1.43%	1.44%
1FN012	B	2,100,000	99.48	2,089,164	6/21/2004	6/21/2004	912795RJ2	10/28/2004	1.44%	1.43%	1.44%
1FN045	B	2,100,000	99.48	2,089,164	6/21/2004	6/21/2004	912795RJ2	10/28/2004	1.44%	1.43%	1.44%
1G0092	B	125,000	99.49	124,360	6/23/2004	6/23/2004	912795RJ2	10/28/2004	1.45%	1.43%	1.44%
1FN012	B	1,900,000	99.49	1,890,272	6/23/2004	6/23/2004	912795RJ2	10/28/2004	1.45%	1.43%	1.44%
1FN045	B	1,900,000	99.49	1,890,272	6/23/2004	6/23/2004	912795RJ2	10/28/2004	1.45%	1.43%	1.44%
1FN012	B	184,775,000	99.62	184,080,246	6/24/2004	6/24/2004	912795RF0	10/7/2004	1.29%	1.29%	1.32%
1FN045	B	184,800,000	99.62	184,105,152	6/24/2004	6/24/2004	912795RF0	10/7/2004	1.29%	1.29%	1.32%
1G0092	B	12,800,000	99.62	12,751,872	6/24/2004	6/24/2004	912795RF0	10/7/2004	1.29%	1.29%	1.32%
1FN012	B	184,775,000	99.58	183,998,945	6/24/2004	6/24/2004	912795RG8	10/14/2004	1.35%	1.32%	1.35%
1FN045	B	184,800,000	99.58	184,023,840	6/24/2004	6/24/2004	912795RG8	10/14/2004	1.35%	1.32%	1.35%
1G0092	B	12,800,000	99.58	12,746,240	6/24/2004	6/24/2004	912795RG8	10/14/2004	1.35%	1.32%	1.35%
1G0092	B	12,800,000	99.54	12,741,632	6/24/2004	6/24/2004	912795RH6	10/21/04	1.38%	1.37%	1.40%
1FN012	B	184,775,000	99.54	183,932,426	6/24/2004	6/24/2004	912795RH6	10/21/04	1.38%	1.37%	1.40%
1FN045	B	184,800,000	99.54	183,957,312	6/24/2004	6/24/2004	912795RH6	10/21/04	1.38%	1.37%	1.40%
1FN012	B	201,025,000	99.71	200,446,048	6/25/2004	6/25/2004	912795RC7	9/16/2004	1.25%	1.23%	1.26%
1G0092	B	13,925,000	99.71	13,884,896	6/25/2004	6/25/2004	912795RC7	9/16/2004	1.25%	1.23%	1.26%
1FN045	B	201,050,000	99.71	200,470,976	6/25/2004	6/25/2004	912795RC7	9/16/2004	1.25%	1.23%	1.26%
1G0092	B	13,925,000	99.68	13,880,858	6/25/2004	6/25/2004	912795RD5	9/23/2004	1.27%	1.26%	1.28%
1FN012	B	201,025,000	99.68	200,387,751	6/25/2004	6/25/2004	912795RD5	9/23/2004	1.27%	1.26%	1.28%
1FN045	B	201,050,000	99.68	200,412,672	6/25/2004	6/25/2004	912795RD5	9/23/2004	1.27%	1.26%	1.28%
1FN012	B	201,025,000	99.41	199,828,901	6/25/2004	6/25/2004	912795RL7	11/12/2004	1.53%	1.52%	1.53%
1FN045	B	201,050,000	99.41	199,853,753	6/25/2004	6/25/2004	912795RL7	11/12/2004	1.53%	1.52%	1.53%
1G0092	B	13,925,000	99.41	13,842,146	6/25/2004	6/25/2004	912795RL7	11/12/2004	1.53%	1.52%	1.53%
1FN012	B	201,025,000	99.38	199,768,594	6/25/2004	6/25/2004	912795RM5	11/18/2004	1.54%	1.54%	1.55%
1FN045	B	201,050,000	99.38	199,793,438	6/25/2004	6/25/2004	912795RM5	11/18/2004	1.54%	1.54%	1.55%
1G0092	B	13,925,000	99.38	13,837,969	6/25/2004	6/25/2004	912795RM5	11/18/2004	1.54%	1.54%	1.55%
1FN012	B	2,525,000	99.31	2,507,502	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1FN045	B	2,575,000	99.31	2,557,155	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1G0092	B	75,000	99.31	74,480	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1FN045	B	2,575,000	99.25	2,555,636	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1FN012	B	2,525,000	99.25	2,506,012	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1G0092	B	75,000	99.25	74,436	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1FN045	B	230,000,000	99.35	228,514,200	6/25/2004	6/28/2004	912795RN3	11/26/2004	1.51%	1.52%	1.55%
1G0092	B	16,000,000	99.35	15,896,640	6/25/2004	6/28/2004	912795RN3	11/26/2004	1.51%	1.52%	1.55%
1FN012	B	230,000,000	99.35	228,514,200	6/25/2004	6/28/2004	912795RN3	11/26/2004	1.51%	1.52%	1.55%
1FN012	B	230,000,000	99.31	228,406,100	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1FN045	B	230,000,000	99.31	228,406,100	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1G0092	B	16,000,000	99.31	15,889,120	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.56%	1.57%	1.58%
1FN012	B	230,000,000	99.25	228,270,400	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1FN045	B	230,000,000	99.25	228,270,400	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1G0092	B	16,000,000	99.25	15,879,680	6/25/2004	6/28/2004	912795RQ6	12/9/2004	1.62%	1.61%	1.60%
1G0092	B	8,900,000	99.51	8,856,301	6/28/2004	6/29/2004	912795RJ2	10/28/2004	1.45%	1.45%	1.52%
1FN012	B	128,725,000	99.51	128,092,960	6/28/2004	6/29/2004	912795RJ2	10/28/2004	1.45%	1.45%	1.52%
1FN045	B	128,750,000	99.51	128,117,838	6/28/2004	6/29/2004	912795RJ2	10/28/2004	1.45%	1.45%	1.52%
1G0092	B	8,900,000	99.46	8,852,207	6/28/2004	6/29/2004	912795RK9	11/4/2004	1.50%	1.51%	1.58%
1FN012	B	128,725,000	99.46	128,033,747	6/28/2004	6/29/2004	912795RK9	11/4/2004	1.50%	1.51%	1.58%
1FN045	B	128,750,000	99.46	128,058,613	6/28/2004	6/29/2004	912795RK9	11/4/2004	1.50%	1.51%	1.58%
1FN012	B	150,000	99.29	148,934	6/30/2004	6/30/2004	912795RQ6	12/9/2004	1.58%	1.56%	1.65%
1FN045	B	150,000	99.29	148,934	6/30/2004	6/30/2004	912795RQ6	12/9/2004	1.58%	1.56%	1.65%
1G0092	B	900,000	99.61	896,481	7/15/2004	7/15/2004	912795RJ2	10/28/2004	1.34%	1.33%	1.34%
1G0092	B	75,000	99.43	74,574	7/30/2004	7/30/2004	912795RQ6	12/9/2004	1.55%	1.53%	1.55%
1FN012	B	800,000	99.43	795,456	7/30/2004	7/30/2004	912795RQ6	12/9/2004	1.55%	1.53%	1.55%
1FN045	B	800,000	99.43	795,456	7/30/2004	7/30/2004	912795RQ6	12/9/2004	1.55%	1.53%	1.55%
1G0092	B	300,000	99.65	298,956	8/2/2004	8/2/2004	912795RJ2	10/28/2004	1.44%	1.39%	1.44%
1G0092	S	(12,800,000)	99.82	(12,776,832)	8/18/2004	8/18/2004	912795RF0	10/7/2004	1.30%	1.30%	1.32%
1FN012	S	(184,775,000)	99.82	(184,440,557)	8/18/2004	8/18/2004	912795RF0	10/7/2004	1.30%	1.30%	1.32%
1FN045	S	(184,800,000)	99.82	(184,465,512)	8/18/2004	8/18/2004	912795RF0	10/7/2004	1.30%	1.30%	1.32%
1FN012	S	(184,775,000)	99.79	(184,392,516)	8/18/2004	8/18/2004	912795RG8	10/14/2004	1.31%	1.30%	1.32%
1FN045	S	(184,800,000)	99.79	(184,417,464)	8/18/2004	8/18/2004	912795RG8	10/14/2004	1.31%	1.30%	1.32%
1G0092	S	(12,800,000)	99.79	(12,773,504)	8/18/2004	8/18/2004	912795RG8	10/14/2004	1.31%	1.30%	1.32%
1G0092	S	(12,800,000)	99.76	(12,768,640)	8/18/2004	8/18/2004	912795RH6	10/21/04	1.38%	1.37%	1.38%
1G0092	S	(8,900,000)	99.70	(8,873,033)	8/18/2004	8/18/2004	912795RK9	11/4/2004	1.40%	1.39%	1.40%
1FN012	S	(184,775,000)	99.76	(184,322,301)	8/18/2004	8/18/2004	912795RH6	10/21/04	1.38%	1.37%	1.38%
1FN045	S	(184,800,000)	99.76	(184,347,240)	8/18/2004	8/18/2004	912795RH6	10/21/04	1.38%	1.37%	1.38%
1FN012	S	(128,725,000)	99.70	(128,334,963)	8/18/2004	8/18/2004	912795RK9	11/4/2004	1.40%	1.39%	1.40%
1FN045	S	(128,750,000)	99.70	(128,359,888)	8/18/2004	8/18/2004	912795RK9	11/4/2004	1.40%	1.39%	1.40%
1FN012	B	8,475,000	99.53	8,435,337	8/18/2004	8/18/2004	912795RQ6	12/9/2004	1.49%	1.48%	1.51%
1FN045	B	8,600,000	99.53	8,559,752	8/18/2004	8/18/2004	912795RQ6	12/9/2004	1.49%	1.48%	1.51%
1G0092	B	300,000	99.53	298,596	8/18/2004	8/18/2004	912795RQ6	12/9/2004	1.49%	1.48%	1.51%
1FN012	S	(201,025,000)	99.88	(200,775,729)	8/19/2004	8/19/2004	912795RD5	9/23/2004	1.28%	1.25%	1.30%
1FN045	S	(201,050,000)	99.88	(200,800,698)	8/19/2004	8/19/2004	912795RD5	9/23/2004	1.28%	1.25%	1.30%
1G0092	S	(13,925,000)	99.88	(13,907,733)	8/19/2004	8/19/2004	912795RD5	9/23/2004	1.28%	1.25%	1.30%
1FN045	S	(201,050,000)	99.63	(200,312,147)	8/19/2004	8/19/2004	912795RM5	11/18/2004	1.45%	1.43%	1.44%
1G0092	S	(13,925,000)	99.63	(1							

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(230,000,000)	99.61	(229,103,000)	8/19/2004	8/19/2004	912795RN3	11/26/2004	1.42%	1.40%	1.44%
1FN045	S	(230,000,000)	99.61	(229,103,000)	8/19/2004	8/19/2004	912795RN3	11/26/2004	1.42%	1.40%	1.44%
1G0092	S	(16,000,000)	99.61	(15,937,600)	8/19/2004	8/19/2004	912795RN3	11/26/2004	1.42%	1.40%	1.44%
1FN012	S	(201,025,000)	99.90	(200,830,006)	8/19/2004	8/20/2004	912795RC7	9/16/2004	1.25%	1.30%	1.32%
1FN045	S	(201,050,000)	99.90	(200,854,982)	8/19/2004	8/20/2004	912795RC7	9/16/2004	1.25%	1.30%	1.32%
1G0092	S	(13,925,000)	99.90	(13,911,493)	8/19/2004	8/20/2004	912795RC7	9/16/2004	1.25%	1.30%	1.32%
1FN012	S	(146,900,000)	99.74	(146,512,184)	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1FN045	S	(146,975,000)	99.74	(146,586,986)	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1G0092	S	(11,450,000)	99.74	(11,419,772)	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1FN012	S	(201,025,000)	99.67	(200,367,648)	8/19/2004	8/20/2004	912795RL7	11/12/2004	1.38%	1.39%	1.40%
1FN045	S	(201,050,000)	99.67	(200,392,567)	8/19/2004	8/20/2004	912795RL7	11/12/2004	1.38%	1.39%	1.40%
1G0092	S	(13,925,000)	99.67	(13,879,465)	8/19/2004	8/20/2004	912795RL7	11/12/2004	1.38%	1.39%	1.40%
1FN012	B	155,600,000	99.74	155,189,216	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1FN045	B	155,525,000	99.74	155,114,414	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1G0092	B	11,525,000	99.74	11,494,574	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.36%	1.37%	1.38%
1G0092	S	(11,525,000)	99.75	(11,495,842)	8/20/2004	8/23/2004	912795RJ2	10/28/2004	1.32%	1.36%	1.38%
1FN012	S	(155,600,000)	99.75	(155,206,332)	8/20/2004	8/23/2004	912795RJ2	10/28/2004	1.32%	1.36%	1.38%
1FN045	S	(155,525,000)	99.75	(155,131,522)	8/20/2004	8/23/2004	912795RJ2	10/28/2004	1.32%	1.36%	1.38%
1G0092	S	(16,075,000)	99.60	(16,011,022)	8/20/2004	8/23/2004	912795RP8	12/2/2004	1.38%	1.41%	1.45%
1FN012	S	(232,525,000)	99.60	(231,599,551)	8/20/2004	8/23/2004	912795RP8	12/2/2004	1.38%	1.41%	1.45%
1FN045	S	(232,575,000)	99.60	(231,649,352)	8/20/2004	8/23/2004	912795RP8	12/2/2004	1.38%	1.41%	1.45%
1FN012	S	(241,950,000)	99.55	(240,861,225)	8/20/2004	8/23/2004	912795RQ6	12/9/2004	1.46%	1.47%	1.50%
1FN045	S	(242,125,000)	99.55	(241,035,438)	8/20/2004	8/23/2004	912795RQ6	12/9/2004	1.46%	1.47%	1.50%
1G0092	S	(16,450,000)	99.55	(16,375,975)	8/20/2004	8/23/2004	912795RQ6	12/9/2004	1.46%	1.47%	1.50%
1FN012	B	1,225,000	99.52	1,219,083	8/24/2004	8/25/2004	912795RR4	12/16/2004	1.53%	1.54%	1.57%
1FN045	B	1,250,000	99.52	1,243,963	8/24/2004	8/25/2004	912795RR4	12/16/2004	1.53%	1.54%	1.57%
1G0092	B	100,000	99.52	99,517	8/24/2004	8/25/2004	912795RR4	12/16/2004	1.53%	1.54%	1.57%
1FN012	B	100,475,000	99.53	99,999,753	8/31/2004	8/31/2004	912795RR4	12/16/2004	1.59%	1.57%	1.59%
1FN012	B	550,000	99.58	547,668	9/13/2004	9/14/2004	912795RR4	12/16/2004	1.62%	1.63%	1.66%
1FN045	B	550,000	99.58	547,668	9/13/2004	9/14/2004	912795RR4	12/16/2004	1.62%	1.63%	1.66%
1FN012	B	257,450,000	99.65	256,554,074	9/17/2004	9/17/2004	912795RP8	12/2/2004	1.65%	1.61%	1.65%
1FN045	B	257,500,000	99.65	256,603,900	9/17/2004	9/17/2004	912795RP8	12/2/2004	1.65%	1.61%	1.65%
1G0092	B	17,775,000	99.65	17,713,143	9/17/2004	9/17/2004	912795RP8	12/2/2004	1.65%	1.61%	1.65%
1FN012	B	257,450,000	99.62	256,463,967	9/17/2004	9/17/2004	912795RQ6	12/9/2004	1.66%	1.62%	1.67%
1FN045	B	257,500,000	99.62	256,513,775	9/17/2004	9/17/2004	912795RQ6	12/9/2004	1.66%	1.62%	1.67%
1G0092	B	17,775,000	99.62	17,706,922	9/17/2004	9/17/2004	912795RQ6	12/9/2004	1.66%	1.62%	1.67%
1FN012	B	286,000,000	99.48	284,524,240	9/20/2004	9/20/2004	912795RU7	1/6/2005	1.72%	1.70%	1.72%
1FN045	B	286,050,000	99.48	284,573,982	9/20/2004	9/20/2004	912795RU7	1/6/2005	1.72%	1.70%	1.72%
1G0092	B	19,975,000	99.48	19,871,929	9/20/2004	9/20/2004	912795RU7	1/6/2005	1.72%	1.70%	1.72%
1G0092	B	19,975,000	99.44	19,863,340	9/20/2004	9/20/2004	912795RV5	1/13/2005	1.75%	1.73%	1.75%
1FN012	B	286,000,000	99.44	284,401,260	9/20/2004	9/20/2004	912795RV5	1/13/2005	1.75%	1.73%	1.75%
1FN045	B	286,050,000	99.44	284,450,981	9/20/2004	9/20/2004	912795RV5	1/13/2005	1.75%	1.73%	1.75%
1FN012	B	286,000,000	99.40	284,275,420	9/20/2004	9/20/2004	912795RW3	1/20/2005	1.78%	1.76%	1.78%
1FN045	B	286,050,000	99.40	284,325,119	9/20/2004	9/20/2004	912795RW3	1/20/2005	1.78%	1.76%	1.78%
1G0092	B	19,975,000	99.40	19,854,551	9/20/2004	9/20/2004	912795RW3	1/20/2005	1.78%	1.76%	1.78%
1FN012	B	227,900,000	99.36	226,450,556	9/21/2004	9/21/2004	912795RX1	1/27/2005	1.79%	1.78%	1.81%
1FN045	B	227,950,000	99.36	226,500,238	9/21/2004	9/21/2004	912795RX1	1/27/2005	1.79%	1.78%	1.81%
1G0092	B	15,900,000	99.36	15,798,876	9/21/2004	9/21/2004	912795RX1	1/27/2005	1.79%	1.78%	1.81%
1FN012	B	227,900,000	99.33	226,361,675	9/21/2004	9/21/2004	912795RY9	02/03/2005	1.80%	1.79%	1.81%
1FN045	B	227,950,000	99.33	226,411,338	9/21/2004	9/21/2004	912795RY9	02/03/2005	1.80%	1.79%	1.81%
1G0092	B	15,900,000	99.33	15,792,675	9/21/2004	9/21/2004	912795RY9	02/03/2005	1.80%	1.79%	1.81%
1G0092	B	13,000,000	99.30	12,908,350	9/22/2004	9/22/2004	912795RZ6	2/10/2005	1.80%	1.78%	1.81%
1FN012	B	186,400,000	99.30	185,085,880	9/22/2004	9/22/2004	912795RZ6	2/10/2005	1.80%	1.78%	1.81%
1FN045	B	186,425,000	99.30	185,110,704	9/22/2004	9/22/2004	912795RZ6	2/10/2005	1.80%	1.78%	1.81%
1FN012	B	186,400,000	99.25	184,998,272	9/22/2004	9/22/2004	912795SA0	2/17/2005	1.83%	1.81%	1.83%
1FN045	B	186,425,000	99.25	185,023,084	9/22/2004	9/22/2004	912795SA0	2/17/2005	1.83%	1.81%	1.83%
1G0092	B	13,000,000	99.25	12,902,240	9/22/2004	9/22/2004	912795SA0	2/17/2005	1.83%	1.81%	1.83%
1FN012	B	186,400,000	99.21	184,923,712	9/22/2004	9/22/2004	912795SB8	2/24/2005	1.84%	1.83%	1.85%
1FN045	B	186,425,000	99.21	184,948,514	9/22/2004	9/22/2004	912795SB8	2/24/2005	1.84%	1.83%	1.85%
1G0092	B	13,000,000	99.21	12,897,040	9/22/2004	9/22/2004	912795SB8	2/24/2005	1.84%	1.83%	1.85%
1FN012	B	900,000	99.62	896,580	9/30/2004	9/30/2004	912795RS2	12/23/04	1.63%	1.62%	1.64%
1FN045	B	900,000	99.62	896,580	9/30/2004	9/30/2004	912795RS2	12/23/04	1.63%	1.62%	1.64%
1G0092	B	75,000	99.62	74,715	9/30/2004	9/30/2004	912795RS2	12/23/04	1.63%	1.62%	1.64%
1G0092	S	(100,000)	99.72	(99,724)	10/12/2004	10/13/2004	912795RR4	12/16/2004	1.53%	1.53%	1.55%
1G0092	S	(3,050,000)	99.79	(3,043,443)	10/13/2004	10/13/2004	912795RP8	12/2/2004	1.55%	1.54%	1.56%
1G0092	B	2,800,000	99.74	2,792,832	10/20/2004	10/20/2004	912795RR4	12/16/2004	1.62%	1.58%	1.62%
1FN012	B	1,150,000	99.57	1,145,067	10/29/2004	10/29/2004	912795RW3	1/20/2005	1.86%	1.84%	1.87%
1FN045	B	1,150,000	99.57	1,145,067	10/29/2004	10/29/2004	912795RW3	1/20/2005	1.86%	1.84%	1.87%
1G0092	B	100,000	99.57	99,571	10/29/2004	10/29/2004	912795RW3	1/20/2005	1.86%	1.84%	1.87%
1G0092	S	(2,800,000)	99.80	(2,794,372)	11/3/2004	11/3/2004	912795RR4	12/16/2004	1.68%	1.65%	1.72%
1FN012	S	(102,250,000)	99.80	(102,044,478)	11/3/2004	11/3/2004	912795RR4	12/16/2004	1.68%	1.65%	1.72%
1FN045	S	(1,800,000)	99.80	(1,796,382)	11/3/2004	11/3/2004	912795RR4	12/16/2004	1.68%	1.65%	1.72%
1G0092	S	(75,000)	99.75	(74,815)	11/3/2004	11/3/2004	912795RS2	12/23/04	1.78%	1.77%	1.82%
1FN012	S	(900,000)	99.75	(897,777)	11/3/2004	11/3/2004	912795RS2	12/23/04	1.78%	1.77%	1.82%
1FN045	S	(900,000)	99.75	(897,777)	11/3/2004	11/3/2004	912795RS2	12/23/04	1.78%	1.77%	1.82%
1FN012	B	100,425,000	99.71	100,135,776	11/3/2004	11/3/2004	912795RT0	12/30/2004	1.82%	1.80%	1.84%
1FN045	B	50,000	99.71	49,856	11/3/2004	11/3/2004	912795RT0	12/30/2004	1.82%	1.80%	1.84%
1G0092	B	2,700,000	99.71	2,692,224	11/3/2004	11/3/2004	912795RT0	12/30/2004	1.82%	1.80%	1.84%
1FN012	B	36,875,000	99.75	36,784,288	11/4/2004	11/4/2004	912795RS2	12/23/04	1.81%	1.77%	1.81%
1FN045	B	57,875,000	99.75	57,732,628	11/4/2004	11/4/2004	912795RS2	12/23/04	1.81%	1.77%	1.81%
1G0092	B	4,200,000	99.75	4,189,668	11/4/2004	11/4/2004	912795RS2	12/23/04	1.81%	1.77%	1.81%
1FN012	S	(186,400,000)	99.47	(185,404,624)	11/4/2004	11/4/2004	912795RZ6	2/10/2005	1.96%	1.94%	1.96%
1FN045	S	(186,425,000)	99.47	(185,429,491)	11/4/2004	11/4/2004	912795RZ6	2/10/2005	1.96%	1.94%	1.96%
1G0092	S	(13,000,000)	99.47	(12,930,580)	11/4/2004	11/4/2004	912795RZ6	2/10/2005	1.96%	1.94%	1.96%
1FN012	S	(186,400,000)	99.43	(185,328,200)	11/4/2004	11/4/2004	912795SA0	2/17/2005	1.97%	1.94%	

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(186,400,000)	99.38	(185,251,776)	11/4/2004	11/4/2004	912795SB8	2/24/2005	1.98%	1.95%	1.97%
1FN045	S	(186,425,000)	99.38	(185,276,622)	11/4/2004	11/4/2004	912795SB8	2/24/2005	1.98%	1.95%	1.97%
1G0092	S	(13,000,000)	99.38	(12,919,920)	11/4/2004	11/4/2004	912795SB8	2/24/2005	1.98%	1.95%	1.97%
1FN012	S	(257,450,000)	99.83	(257,012,335)	11/5/2004	11/5/2004	912795RQ6	12/9/2004	1.80%	1.77%	1.82%
1FN045	S	(257,500,000)	99.83	(257,062,250)	11/5/2004	11/5/2004	912795RQ6	12/9/2004	1.80%	1.77%	1.82%
1G0092	S	(17,775,000)	99.83	(17,744,783)	11/5/2004	11/5/2004	912795RQ6	12/9/2004	1.80%	1.77%	1.82%
1FN012	S	(227,900,000)	99.56	(226,897,240)	11/5/2004	11/5/2004	912795RX1	1/27/2005	1.91%	1.88%	1.93%
1FN045	S	(227,950,000)	99.56	(226,947,020)	11/5/2004	11/5/2004	912795RX1	1/27/2005	1.91%	1.88%	1.93%
1G0092	S	(15,900,000)	99.56	(15,830,040)	11/5/2004	11/5/2004	912795RX1	1/27/2005	1.91%	1.88%	1.93%
1FN012	S	(227,900,000)	99.51	(226,778,732)	11/5/2004	11/5/2004	912795RY9	02/03/2005	1.97%	1.94%	1.98%
1FN045	S	(227,950,000)	99.51	(226,828,486)	11/5/2004	11/5/2004	912795RY9	02/03/2005	1.97%	1.94%	1.98%
1G0092	S	(15,900,000)	99.51	(15,821,772)	11/5/2004	11/5/2004	912795RY9	02/03/2005	1.97%	1.94%	1.98%
1G0092	B	3,125,000	99.68	3,114,875	11/5/2004	11/5/2004	912795RU7	1/6/2005	1.88%	1.83%	1.88%
1FN012	B	16,725,000	99.68	16,670,811	11/5/2004	11/5/2004	912795RU7	1/6/2005	1.88%	1.83%	1.88%
1FN045	B	44,900,000	99.68	44,754,524	11/5/2004	11/5/2004	912795RU7	1/6/2005	1.88%	1.83%	1.88%
1G0092	B	600,000	99.47	596,838	11/8/2004	11/8/2004	912795RZ6	2/10/2005	2.02%	2.00%	2.04%
1FN012	S	(257,450,000)	99.88	(257,148,784)	11/8/2004	11/9/2004	912795RP8	12/2/2004	1.76%	1.81%	1.84%
1FN045	S	(257,500,000)	99.88	(257,198,725)	11/8/2004	11/9/2004	912795RP8	12/2/2004	1.76%	1.81%	1.84%
1G0092	S	(14,725,000)	99.88	(14,707,772)	11/8/2004	11/9/2004	912795RP8	12/2/2004	1.76%	1.81%	1.84%
1FN045	S	(57,875,000)	99.77	(57,741,888)	11/8/2004	11/9/2004	912795RS2	12/23/04	1.84%	1.87%	1.90%
1FN012	S	(36,875,000)	99.77	(36,790,188)	11/8/2004	11/9/2004	912795RS2	12/23/04	1.84%	1.87%	1.90%
1G0092	S	(4,200,000)	99.77	(4,190,340)	11/8/2004	11/9/2004	912795RS2	12/23/04	1.84%	1.87%	1.90%
1FN012	S	(100,425,000)	99.73	(100,152,848)	11/8/2004	11/9/2004	912795RT0	12/30/2004	1.88%	1.88%	1.91%
1FN045	S	(50,000)	99.73	(49,865)	11/8/2004	11/9/2004	912795RT0	12/30/2004	1.88%	1.88%	1.91%
1G0092	S	(2,700,000)	99.73	(2,692,683)	11/8/2004	11/9/2004	912795RT0	12/30/2004	1.88%	1.88%	1.91%
1FN012	S	(302,725,000)	99.69	(301,792,607)	11/8/2004	11/9/2004	912795RU7	1/6/2005	1.88%	1.89%	1.92%
1FN045	S	(330,950,000)	99.69	(329,930,674)	11/8/2004	11/9/2004	912795RU7	1/6/2005	1.88%	1.89%	1.92%
1G0092	S	(23,100,000)	99.69	(23,028,852)	11/8/2004	11/9/2004	912795RU7	1/6/2005	1.88%	1.89%	1.92%
1FN012	S	(286,000,000)	99.65	(285,007,580)	11/8/2004	11/9/2004	912795RV5	1/13/2005	1.89%	1.91%	1.93%
1FN045	S	(286,050,000)	99.65	(285,057,407)	11/8/2004	11/9/2004	912795RV5	1/13/2005	1.89%	1.91%	1.93%
1G0092	S	(19,975,000)	99.65	(19,905,687)	11/8/2004	11/9/2004	912795RV5	1/13/2005	1.89%	1.91%	1.93%
1FN012	S	(287,150,000)	99.61	(286,030,115)	11/8/2004	11/9/2004	912795RW3	1/20/2005	1.92%	1.92%	1.96%
1FN045	S	(287,200,000)	99.61	(286,079,920)	11/8/2004	11/9/2004	912795RW3	1/20/2005	1.92%	1.92%	1.96%
1G0092	S	(20,075,000)	99.61	(19,996,708)	11/8/2004	11/9/2004	912795RW3	1/20/2005	1.92%	1.92%	1.96%
1G0092	S	(600,000)	99.48	(596,874)	11/8/2004	11/9/2004	912795RZ6	2/10/2005	2.00%	2.00%	2.04%
1FN012	B	249,900,000	99.52	248,705,478	11/9/2004	11/9/2004	912795RY9	02/03/2005	2.00%	1.99%	2.01%
1FN045	B	239,900,000	99.52	238,753,278	11/9/2004	11/9/2004	912795RY9	02/03/2005	2.00%	1.99%	2.01%
1G0092	B	17,000,000	99.52	16,918,740	11/9/2004	11/9/2004	912795RY9	02/03/2005	2.00%	1.99%	2.01%
1G0092	B	17,000,000	99.47	16,910,410	11/9/2004	11/9/2004	912795RZ6	2/10/2005	2.04%	2.03%	2.04%
1FN012	B	249,900,000	99.47	248,583,027	11/9/2004	11/9/2004	912795RZ6	2/10/2005	2.04%	2.03%	2.04%
1FN045	B	239,900,000	99.47	238,635,727	11/9/2004	11/9/2004	912795RZ6	2/10/2005	2.04%	2.03%	2.04%
1FN012	B	205,475,000	99.61	204,669,538	11/16/2004	11/16/2004	912795RX1	1/27/2005	1.96%	1.93%	1.96%
1FN045	B	197,200,000	99.61	196,426,976	11/16/2004	11/16/2004	912795RX1	1/27/2005	1.96%	1.93%	1.96%
1G0092	B	13,675,000	99.61	13,621,394	11/16/2004	11/16/2004	912795RX1	1/27/2005	1.96%	1.93%	1.96%
1FN012	B	205,475,000	99.46	204,365,435	11/16/2004	11/16/2004	912795SA0	2/17/2005	2.09%	2.08%	2.09%
1FN045	B	197,200,000	99.46	196,135,120	11/16/2004	11/16/2004	912795SA0	2/17/2005	2.09%	2.08%	2.09%
1G0092	B	13,675,000	99.46	13,601,155	11/16/2004	11/16/2004	912795SA0	2/17/2005	2.09%	2.08%	2.09%
1FN012	B	205,475,000	99.43	204,293,519	11/16/2004	11/16/2004	912795SB8	2/24/2005	2.07%	2.06%	2.10%
1FN045	B	197,200,000	99.43	196,066,100	11/16/2004	11/16/2004	912795SB8	2/24/2005	2.07%	2.06%	2.10%
1G0092	B	13,675,000	99.43	13,596,369	11/16/2004	11/16/2004	912795SB8	2/24/2005	2.07%	2.06%	2.10%
1G0092	B	13,675,000	99.37	13,589,258	11/16/2004	11/16/2004	912795SC6	3/3/2005	2.11%	2.10%	2.12%
1FN012	B	205,475,000	99.37	204,186,672	11/16/2004	11/16/2004	912795SC6	3/3/2005	2.11%	2.10%	2.12%
1FN045	B	197,200,000	99.37	195,963,556	11/16/2004	11/16/2004	912795SC6	3/3/2005	2.11%	2.10%	2.12%
1FN012	B	205,475,000	99.68	204,825,699	11/16/2004	11/16/2004	912795RV5	1/13/2005	1.96%	1.93%	1.95%
1FN045	B	197,200,000	99.68	196,576,848	11/16/2004	11/16/2004	912795RV5	1/13/2005	1.96%	1.93%	1.95%
1G0092	B	13,675,000	99.68	13,631,787	11/16/2004	11/16/2004	912795RV5	1/13/2005	1.96%	1.93%	1.95%
1FN012	B	205,475,000	99.65	204,747,619	11/16/2004	11/16/2004	912795RW3	1/20/2005	1.96%	1.94%	1.95%
1FN045	B	197,200,000	99.65	196,501,912	11/16/2004	11/16/2004	912795RW3	1/20/2005	1.96%	1.94%	1.95%
1G0092	B	13,675,000	99.65	13,626,591	11/16/2004	11/16/2004	912795RW3	1/20/2005	1.96%	1.94%	1.95%
1G0092	B	13,050,000	99.73	13,014,896	11/16/2004	11/17/2004	912795RU7	1/6/2005	1.90%	1.92%	1.94%
1FN012	B	195,900,000	99.85	195,613,986	11/16/2004	11/17/2004	912795RR4	12/16/2004	1.75%	1.81%	1.82%
1FN045	B	188,025,000	99.85	187,750,484	11/16/2004	11/17/2004	912795RR4	12/16/2004	1.75%	1.81%	1.82%
1G0092	B	13,050,000	99.85	13,030,947	11/16/2004	11/17/2004	912795RR4	12/16/2004	1.75%	1.81%	1.82%
1FN045	B	188,025,000	99.81	187,671,513	11/16/2004	11/17/2004	912795RS2	12/23/04	1.83%	1.87%	1.88%
1FN012	B	195,900,000	99.81	195,531,708	11/16/2004	11/17/2004	912795RS2	12/23/04	1.83%	1.87%	1.88%
1G0092	B	13,050,000	99.81	13,025,466	11/16/2004	11/17/2004	912795RS2	12/23/04	1.83%	1.87%	1.88%
1FN012	B	195,900,000	99.77	195,445,512	11/16/2004	11/17/2004	912795RT0	12/30/2004	1.90%	1.92%	1.93%
1FN045	B	188,025,000	99.77	187,588,782	11/16/2004	11/17/2004	912795RT0	12/30/2004	1.90%	1.92%	1.93%
1G0092	B	13,050,000	99.77	13,019,724	11/16/2004	11/17/2004	912795RT0	12/30/2004	1.90%	1.92%	1.93%
1FN012	B	195,900,000	99.73	195,373,029	11/16/2004	11/17/2004	912795RU7	1/6/2005	1.90%	1.92%	1.94%
1FN045	B	188,025,000	99.73	187,519,213	11/16/2004	11/17/2004	912795RU7	1/6/2005	1.90%	1.92%	1.94%
1FN012	S	(195,900,000)	99.98	(195,866,697)	12/13/2004	12/13/2004	912795RR4	12/16/2004	2.04%	1.95%	2.09%
1FN045	S	(188,025,000)	99.98	(187,993,036)	12/13/2004	12/13/2004	912795RR4	12/16/2004	2.04%	1.95%	2.09%
1G0092	S	(13,050,000)	99.98	(13,047,782)	12/13/2004	12/13/2004	912795RR4	12/16/2004	2.04%	1.95%	2.09%
1FN012	B	196,725,000	99.66	196,050,233	12/13/2004	12/13/2004	912795RZ6	2/10/2005	2.09%	2.05%	2.11%
1FN045	B	188,850,000	99.66	188,202,245	12/13/2004	12/13/2004	912795RZ6	2/10/2005	2.09%	2.05%	2.11%
1G0092	B	11,750,000	99.66	11,709,698	12/13/2004	12/13/2004	912795RZ6	2/10/2005	2.09%	2.05%	2.11%
1FN012	S	(205,475,000)	99.82	(205,096,926)	12/16/2004	12/16/2004	912795RW3	1/20/2005	1.89%	1.83%	1.94%
1FN045	S	(197,200,000)	99.82	(196,837,152)	12/16/2004	12/16/2004	912795RW3	1/20/2005	1.89%	1.83%	1.94%
1G0092	S	(13,675,000)	99.82	(13,649,838)	12/16/2004	12/16/2004	912795RW3	1/20/2005	1.89%	1.83%	1.94%
1FN012	S	(205,475,000)	99.78	(205,014,736)	12/16/2004	12/16/2004	912795RX1	1/27/2005	1.92%	1.84%	1.94%
1FN045	S	(197,200,000)	99.78	(196,758,272)	12/16/2004	12/16/2004	912795RX1	1/27/2005	1.92%	1.84%	1.94%
1G0092	S	(13,675,000)	99.78	(13,644,368)	12/16/2004	12/16/2004	912795RX1	1/27/2005	1.92%	1.84%	1.94%
1FN012	S	(249,900,000)	99.73	(249,232,767)	12/16/2004	12/16/2004	912795RY9	02/03/2005	1.96%	1.8	

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	13,675,000	99.50	13,606,625	12/16/2004	12/16/2004	912795SD4	3/10/2005	2.14%	2.12%	2.15%
1G0092	B	1,500,000	99.50	1,492,500	12/16/2004	12/16/2004	912795SD4	3/10/2005	2.14%	2.12%	2.15%
1FN012	S	(195,900,000)	99.97	(195,833,394)	12/17/2004	12/17/2004	912795RS2	12/23/04	2.04%	2.00%	2.02%
1FN045	S	(188,025,000)	99.97	(187,961,072)	12/17/2004	12/17/2004	912795RS2	12/23/04	2.04%	2.00%	2.02%
1G0092	S	(13,050,000)	99.97	(13,045,563)	12/17/2004	12/17/2004	912795RS2	12/23/04	2.04%	2.00%	2.02%
1FN012	B	196,800,000	99.50	195,823,872	12/17/2004	12/17/2004	912795SD4	3/10/2005	2.15%	2.13%	2.14%
1FN045	B	188,875,000	99.50	187,938,180	12/17/2004	12/17/2004	912795SD4	3/10/2005	2.15%	2.13%	2.14%
1G0092	B	12,800,000	99.50	12,736,512	12/17/2004	12/17/2004	912795SD4	3/10/2005	2.15%	2.13%	2.14%
1FN012	S	(4,450,000)	99.95	(4,447,553)	12/20/2004	12/20/2004	912795RT0	12/30/2004	1.98%	1.95%	1.97%
1FN045	S	(4,250,000)	99.95	(4,247,663)	12/20/2004	12/20/2004	912795RT0	12/30/2004	1.98%	1.95%	1.97%
1G0092	B	14,475,000	99.84	14,452,274	12/21/2004	12/21/2004	912795RW3	1/20/2005	1.88%	1.86%	1.90%
1FN012	B	218,475,000	99.84	218,131,994	12/21/2004	12/21/2004	912795RW3	1/20/2005	1.88%	1.86%	1.90%
1FN045	B	209,675,000	99.84	209,345,810	12/21/2004	12/21/2004	912795RW3	1/20/2005	1.88%	1.86%	1.90%
1FN012	B	218,475,000	99.81	218,055,528	12/21/2004	12/21/2004	912795RX1	1/27/2005	1.87%	1.84%	1.87%
1FN045	B	209,675,000	99.81	209,272,424	12/21/2004	12/21/2004	912795RX1	1/27/2005	1.87%	1.84%	1.87%
1G0092	B	14,475,000	99.81	14,447,208	12/21/2004	12/21/2004	912795RX1	1/27/2005	1.87%	1.84%	1.87%
1FN012	B	218,475,000	99.77	217,968,138	12/21/2004	12/21/2004	912795RY9	02/03/2005	1.90%	1.89%	1.91%
1FN045	B	209,675,000	99.77	209,188,554	12/21/2004	12/21/2004	912795RY9	02/03/2005	1.90%	1.89%	1.91%
1G0092	B	14,475,000	99.77	14,441,418	12/21/2004	12/21/2004	912795RY9	02/03/2005	1.90%	1.89%	1.91%
1FN045	B	100,400,000	99.58	99,980,328	12/28/2004	12/28/2004	912795SD4	3/10/2005	2.09%	2.07%	2.10%
1FN012	S	(191,450,000)	100.00	(191,440,428)	12/28/2004	12/29/2004	912795RT0	12/30/2004	0.90%	1.87%	1.93%
1FN045	S	(183,775,000)	100.00	(183,765,811)	12/28/2004	12/29/2004	912795RT0	12/30/2004	0.90%	1.87%	1.93%
1G0092	S	(13,050,000)	100.00	(13,049,348)	12/28/2004	12/29/2004	912795RT0	12/30/2004	0.90%	1.87%	1.93%
1G0092	B	13,100,000	99.56	13,042,098	12/29/2004	12/29/2004	912795SE2	3/17/2005	2.04%	2.01%	2.10%
1FN012	B	192,250,000	99.56	191,400,255	12/29/2004	12/29/2004	912795SE2	3/17/2005	2.04%	2.01%	2.10%
1FN045	B	184,550,000	99.56	183,734,289	12/29/2004	12/29/2004	912795SE2	3/17/2005	2.04%	2.01%	2.10%
1FN045	B	125,000	99.40	124,245	12/31/2004	12/31/2004	912795SH5	04/07/2005	2.24%	2.21%	2.28%
1G0092	B	25,000	99.40	24,849	12/31/2004	12/31/2004	912795SH5	04/07/2005	2.24%	2.21%	2.28%
1FN012	S	(218,475,000)	99.84	(218,134,179)	12/30/2004	12/31/2004	912795RY9	02/03/2005	1.60%	1.61%	1.78%
1FN045	S	(209,675,000)	99.84	(209,347,907)	12/30/2004	12/31/2004	912795RY9	02/03/2005	1.60%	1.61%	1.78%
1G0092	S	(14,475,000)	99.84	(14,452,419)	12/30/2004	12/31/2004	912795RY9	02/03/2005	1.60%	1.61%	1.78%
1FN045	B	125,000	99.34	124,170	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.30%	2.27%	2.31%
1G0092	B	25,000	99.34	24,834	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.30%	2.27%	2.31%
1FN012	S	(446,625,000)	99.80	(445,736,216)	12/30/2004	12/31/2004	912795RZ6	2/10/2005	1.71%	1.73%	1.87%
1FN012	S	(205,475,000)	99.76	(204,973,641)	12/30/2004	12/31/2004	912795SA0	2/17/2005	1.79%	1.81%	1.89%
1FN045	S	(197,200,000)	99.76	(196,718,832)	12/30/2004	12/31/2004	912795SA0	2/17/2005	1.79%	1.81%	1.89%
1G0092	S	(13,675,000)	99.76	(13,641,633)	12/30/2004	12/31/2004	912795SA0	2/17/2005	1.79%	1.81%	1.89%
1G0092	S	(28,750,000)	99.80	(28,692,788)	12/30/2004	12/31/2004	912795RZ6	2/10/2005	1.71%	1.73%	1.87%
1FN012	S	(205,475,000)	99.72	(204,897,615)	12/30/2004	12/31/2004	912795SB8	2/24/2005	1.81%	1.83%	1.90%
1FN045	S	(428,750,000)	99.80	(427,896,788)	12/30/2004	12/31/2004	912795RZ6	2/10/2005	1.71%	1.73%	1.87%
1FN045	S	(197,200,000)	99.72	(196,645,868)	12/30/2004	12/31/2004	912795SB8	2/24/2005	1.81%	1.83%	1.90%
1G0092	S	(13,675,000)	99.72	(13,636,573)	12/30/2004	12/31/2004	912795SB8	2/24/2005	1.81%	1.83%	1.90%
1FN045	B	211,750,000	99.40	210,471,030	12/31/2004	12/31/2004	912795SH5	04/07/2005	2.24%	2.21%	2.28%
1G0092	B	14,050,000	99.40	13,965,138	12/31/2004	12/31/2004	912795SH5	04/07/2005	2.24%	2.21%	2.28%
1FN012	B	211,875,000	99.40	210,595,275	12/31/2004	12/31/2004	912795SH5	04/07/2005	2.24%	2.21%	2.28%
1FN045	S	(197,200,000)	99.66	(196,523,604)	12/30/2004	12/31/2004	912795SC6	3/3/2005	1.96%	1.96%	2.03%
1G0092	S	(13,675,000)	99.66	(13,628,095)	12/30/2004	12/31/2004	912795SC6	3/3/2005	1.96%	1.96%	2.03%
1G0092	B	14,050,000	99.34	13,956,708	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.30%	2.27%	2.31%
1FN012	S	(205,475,000)	99.66	(204,770,221)	12/30/2004	12/31/2004	912795SC6	3/3/2005	1.96%	1.96%	2.03%
1FN012	B	211,875,000	99.34	210,468,150	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.30%	2.27%	2.31%
1FN045	B	211,750,000	99.34	210,343,980	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.30%	2.27%	2.31%
1G0092	S	(14,300,000)	99.62	(14,245,517)	12/30/2004	12/31/2004	912795SD4	3/10/2005	1.96%	1.98%	2.04%
1FN045	B	211,750,000	99.23	210,119,525	12/31/2004	12/31/2004	912795SL6	4/28/2005	2.35%	2.33%	2.37%
1FN012	B	211,875,000	99.28	210,353,738	12/31/2004	12/31/2004	912795SK8	4/21/2005	2.33%	2.30%	2.33%
1FN045	B	211,750,000	99.28	210,229,635	12/31/2004	12/31/2004	912795SK8	4/21/2005	2.33%	2.30%	2.33%
1G0092	B	14,050,000	99.28	13,949,121	12/31/2004	12/31/2004	912795SK8	4/21/2005	2.33%	2.30%	2.33%
1FN012	S	(211,000,000)	99.62	(210,196,090)	12/30/2004	12/31/2004	912795SD4	3/10/2005	1.96%	1.98%	2.04%
1FN045	S	(302,950,000)	99.62	(301,795,761)	12/30/2004	12/31/2004	912795SD4	3/10/2005	1.96%	1.98%	2.04%
1G0092	B	14,050,000	99.23	13,941,815	12/31/2004	12/31/2004	912795SL6	4/28/2005	2.35%	2.33%	2.37%
1FN012	B	211,875,000	99.23	210,243,563	12/31/2004	12/31/2004	912795SL6	4/28/2005	2.35%	2.33%	2.37%
1FN012	B	211,875,000	99.17	210,110,081	12/31/2004	12/31/2004	912795SM4	05/05/2005	2.40%	2.36%	2.39%
1FN045	B	211,750,000	99.17	209,986,123	12/31/2004	12/31/2004	912795SM4	05/05/2005	2.40%	2.36%	2.39%
1FN012	S	(192,250,000)	99.58	(191,434,860)	12/30/2004	12/31/2004	912795SE2	3/17/2005	1.98%	2.01%	2.06%
1FN045	S	(184,550,000)	99.58	(183,767,508)	12/30/2004	12/31/2004	912795SE2	3/17/2005	1.98%	2.01%	2.06%
1FN012	B	211,875,000	99.12	210,002,025	12/31/2004	12/31/2004	912795SN2	5/12/2005	2.41%	2.38%	2.41%
1FN045	B	211,750,000	99.12	209,878,130	12/31/2004	12/31/2004	912795SN2	5/12/2005	2.41%	2.38%	2.41%
1G0092	S	(13,100,000)	99.58	(13,044,456)	12/30/2004	12/31/2004	912795SE2	3/17/2005	1.98%	2.01%	2.06%
1G0092	B	14,050,000	99.17	13,932,964	12/31/2004	12/31/2004	912795SM4	05/05/2005	2.40%	2.36%	2.39%
1G0092	B	14,050,000	99.12	13,925,798	12/31/2004	12/31/2004	912795SN2	5/12/2005	2.41%	2.38%	2.41%
1FN012	B	211,875,000	99.07	209,902,444	12/31/2004	12/31/2004	912795SP7	5/19/2005	2.41%	2.36%	2.41%
1FN045	B	211,750,000	99.07	209,778,608	12/31/2004	12/31/2004	912795SP7	5/19/2005	2.41%	2.36%	2.41%
1G0092	B	14,050,000	99.07	13,919,195	12/31/2004	12/31/2004	912795SP7	5/19/2005	2.41%	2.36%	2.41%
1G0092	B	14,050,000	99.01	13,910,905	12/31/2004	12/31/2004	912795SQ5	5/26/2005	2.44%	2.42%	2.47%
1FN012	B	211,875,000	99.01	209,777,438	12/31/2004	12/31/2004	912795SQ5	5/26/2005	2.44%	2.42%	2.47%
1FN045	B	211,750,000	99.01	209,653,675	12/31/2004	12/31/2004	912795SQ5	5/26/2005	2.44%	2.42%	2.47%
1G0092	B	14,050,000	98.95	13,901,913	12/31/2004	12/31/2004	912795SR3	06/02/2005	2.48%	2.46%	2.49%
1FN012	B	211,875,000	98.95	209,641,838	12/31/2004	12/31/2004	912795SR3	06/02/2005	2.48%	2.46%	2.49%
1FN045	B	211,750,000	98.95	209,518,155	12/31/2004	12/31/2004	912795SR3	06/02/2005	2.48%	2.46%	2.49%
1FN012	B	211,875,000	98.89	209,529,544	12/31/2004	12/31/2004	912795SS1	06/09/2005	2.49%	2.47%	2.49%
1FN045	B	211,750,000	98.89	209,405,928	12/31/2004	12/31/2004	912795SS1	06/09/2005	2.49%	2.47%	2.49%
1G0092	B	14,050,000	98.89	13,894,467	12/31/2004	12/31/2004	912795SS1	06/09/2005	2.49%	2.47%	2.49%
1FN012	B	211,875,000	98.85	209,427,844	12/31/2004	12/31/2004	912795ST9	6/16/2005	2.49%	2.46%	2.49%
1FN012	S	(195,900,000)	99.98	(195,862,779)	12/30/2004	12/31/2004	912795RU7	1/6/2005	0.98%	0.00%	0.00%
1FN045	S	(188,025,000)	99.98								

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(13,050,000)	99.98	(13,047,521)	12/30/2004	12/31/2004	912795RU7	1/6/2005	0.98%	0.00%	0.00%
1FN012	S	(205,475,000)	99.95	(205,370,208)	12/30/2004	12/31/2004	912795RV5	1/13/2005	1.31%	1.24%	1.66%
1FN045	S	(197,200,000)	99.95	(197,099,428)	12/30/2004	12/31/2004	912795RV5	1/13/2005	1.31%	1.24%	1.66%
1FN012	B	211,875,000	98.79	209,304,956	12/31/2004	12/31/2004	912795SU6	6/23/2005	2.51%	2.50%	2.55%
1FN045	B	211,750,000	98.79	209,181,473	12/31/2004	12/31/2004	912795SU6	6/23/2005	2.51%	2.50%	2.55%
1G0092	S	(13,675,000)	99.95	(13,668,026)	12/30/2004	12/31/2004	912795RV5	1/13/2005	1.31%	1.24%	1.66%
1FN012	S	(218,475,000)	99.91	(218,278,373)	12/30/2004	12/31/2004	912795RW3	1/20/2005	1.54%	1.53%	1.77%
1FN045	S	(209,675,000)	99.91	(209,486,293)	12/30/2004	12/31/2004	912795RW3	1/20/2005	1.54%	1.53%	1.77%
1G0092	S	(14,475,000)	99.91	(14,461,973)	12/30/2004	12/31/2004	912795RW3	1/20/2005	1.54%	1.53%	1.77%
1FN012	S	(218,475,000)	99.88	(218,206,276)	12/30/2004	12/31/2004	912795RX1	1/27/2005	1.58%	1.57%	1.72%
1FN045	S	(209,675,000)	99.88	(209,417,100)	12/30/2004	12/31/2004	912795RX1	1/27/2005	1.58%	1.57%	1.72%
1G0092	S	(14,475,000)	99.88	(14,457,196)	12/30/2004	12/31/2004	912795RX1	1/27/2005	1.58%	1.57%	1.72%
1G0092	B	250,000	99.35	248,383	1/4/2005	1/4/2005	912795SJ1	4/14/2005	2.33%	2.30%	2.34%
1FN012	B	18,825,000	98.91	18,619,431	1/25/2005	1/25/2005	912795SV4	6/30/2005	2.52%	2.49%	2.53%
1FN045	B	18,750,000	98.91	18,545,250	1/25/2005	1/25/2005	912795SV4	6/30/2005	2.52%	2.49%	2.53%
1G0092	B	900,000	98.91	890,172	1/25/2005	1/25/2005	912795SV4	6/30/2005	2.52%	2.49%	2.53%
1FN012	S	(211,875,000)	99.29	(210,370,688)	1/25/2005	1/25/2005	912795SN2	5/12/2005	2.39%	2.35%	2.58%
1FN045	S	(211,750,000)	99.29	(210,246,575)	1/25/2005	1/25/2005	912795SN2	5/12/2005	2.39%	2.35%	2.58%
1G0092	S	(14,050,000)	99.29	(13,950,245)	1/25/2005	1/25/2005	912795SN2	5/12/2005	2.39%	2.35%	2.58%
1FN012	S	(211,875,000)	99.24	(210,271,106)	1/25/2005	1/25/2005	912795SP7	5/19/2005	2.39%	2.34%	2.40%
1FN045	S	(211,750,000)	99.24	(210,147,053)	1/25/2005	1/25/2005	912795SP7	5/19/2005	2.39%	2.34%	2.40%
1G0092	S	(14,050,000)	99.24	(13,943,642)	1/25/2005	1/25/2005	912795SP7	5/19/2005	2.39%	2.34%	2.40%
1FN012	S	(211,875,000)	99.14	(210,044,400)	1/26/2005	1/26/2005	912795SR3	06/02/2005	2.45%	2.43%	2.45%
1FN045	S	(211,750,000)	99.14	(209,920,480)	1/26/2005	1/26/2005	912795SR3	06/02/2005	2.45%	2.43%	2.45%
1G0092	S	(14,050,000)	99.14	(13,928,608)	1/26/2005	1/26/2005	912795SR3	06/02/2005	2.45%	2.43%	2.45%
1FN012	S	(211,875,000)	99.07	(209,910,919)	1/26/2005	1/26/2005	912795SS1	06/09/2005	2.49%	2.46%	2.49%
1FN045	S	(211,750,000)	99.07	(209,787,078)	1/26/2005	1/26/2005	912795SS1	06/09/2005	2.49%	2.46%	2.49%
1G0092	S	(14,050,000)	99.07	(13,919,757)	1/26/2005	1/26/2005	912795SS1	06/09/2005	2.49%	2.46%	2.49%
1FN012	B	525,000	98.92	519,304	1/26/2005	1/26/2005	912795SV4	6/30/2005	2.52%	2.52%	2.54%
1FN045	B	475,000	98.92	469,846	1/26/2005	1/26/2005	912795SV4	6/30/2005	2.52%	2.52%	2.54%
1G0092	S	(14,050,000)	99.20	(13,938,022)	1/26/2005	1/26/2005	912795SQ5	5/26/2005	2.39%	2.37%	2.40%
1FN012	S	(211,875,000)	99.20	(210,186,356)	1/26/2005	1/26/2005	912795SQ5	5/26/2005	2.39%	2.37%	2.40%
1FN045	S	(211,750,000)	99.20	(210,062,353)	1/26/2005	1/26/2005	912795SQ5	5/26/2005	2.39%	2.37%	2.40%
1G0092	S	(14,050,000)	99.40	(13,966,122)	1/26/2005	1/27/2005	912795SL6	4/28/2005	2.34%	2.36%	2.38%
1FN012	S	(211,875,000)	99.40	(210,610,106)	1/26/2005	1/27/2005	912795SL6	4/28/2005	2.34%	2.36%	2.38%
1FN045	S	(211,750,000)	99.40	(210,485,853)	1/26/2005	1/27/2005	912795SL6	4/28/2005	2.34%	2.36%	2.38%
1FN012	S	(211,875,000)	99.35	(210,495,694)	1/26/2005	1/27/2005	912795SM4	05/05/2005	2.37%	2.37%	2.41%
1FN045	S	(211,750,000)	99.35	(210,371,508)	1/26/2005	1/27/2005	912795SM4	05/05/2005	2.37%	2.37%	2.41%
1G0092	S	(14,050,000)	99.35	(13,958,535)	1/26/2005	1/27/2005	912795SM4	05/05/2005	2.37%	2.37%	2.41%
1G0092	S	(14,050,000)	99.03	(13,913,996)	1/26/2005	1/27/2005	912795ST9	6/16/2005	2.47%	2.47%	2.50%
1FN012	S	(211,875,000)	99.03	(209,824,050)	1/26/2005	1/27/2005	912795ST9	6/16/2005	2.47%	2.47%	2.50%
1FN045	S	(211,750,000)	99.03	(209,700,260)	1/26/2005	1/27/2005	912795ST9	6/16/2005	2.47%	2.47%	2.50%
1FN012	S	(211,875,000)	98.97	(209,694,806)	1/26/2005	1/27/2005	912795SU6	6/23/2005	2.50%	2.52%	2.55%
1FN045	S	(211,750,000)	98.97	(209,571,093)	1/26/2005	1/27/2005	912795SU6	6/23/2005	2.50%	2.52%	2.55%
1G0092	S	(14,050,000)	98.97	(13,905,426)	1/26/2005	1/27/2005	912795SU6	6/23/2005	2.50%	2.52%	2.55%
1FN012	S	(211,875,000)	99.51	(210,836,813)	1/26/2005	1/27/2005	912795SJ1	4/14/2005	2.26%	2.29%	2.31%
1FN045	S	(211,875,000)	99.51	(210,836,813)	1/26/2005	1/27/2005	912795SJ1	4/14/2005	2.26%	2.29%	2.31%
1G0092	S	(14,325,000)	99.51	(14,254,808)	1/26/2005	1/27/2005	912795SJ1	4/14/2005	2.26%	2.29%	2.31%
1FN012	B	197,600,000	98.92	195,461,968	1/26/2005	1/27/2005	912795SV4	6/30/2005	2.51%	2.52%	2.54%
1FN045	B	197,500,000	98.92	195,363,050	1/26/2005	1/27/2005	912795SV4	6/30/2005	2.51%	2.52%	2.54%
1G0092	B	13,250,000	98.92	13,106,635	1/26/2005	1/27/2005	912795SV4	6/30/2005	2.51%	2.52%	2.54%
1FN012	S	(211,875,000)	99.56	(210,949,106)	1/26/2005	1/28/2005	912795SH5	04/07/2005	2.22%	2.26%	2.28%
1FN045	S	(211,875,000)	99.56	(210,949,106)	1/26/2005	1/28/2005	912795SH5	04/07/2005	2.22%	2.26%	2.28%
1G0092	S	(14,075,000)	99.56	(14,013,492)	1/26/2005	1/28/2005	912795SH5	04/07/2005	2.22%	2.26%	2.28%
1FN012	S	(211,875,000)	99.46	(210,732,994)	1/26/2005	1/28/2005	912795SK8	4/21/2005	2.28%	2.34%	2.37%
1FN045	S	(211,750,000)	99.46	(210,608,668)	1/26/2005	1/28/2005	912795SK8	4/21/2005	2.28%	2.34%	2.37%
1G0092	S	(14,050,000)	99.46	(13,974,271)	1/26/2005	1/28/2005	912795SK8	4/21/2005	2.28%	2.34%	2.37%
1FN012	S	(216,950,000)	98.93	(214,617,788)	1/26/2005	1/28/2005	912795SV4	6/30/2005	2.50%	2.52%	2.54%
1FN045	S	(216,725,000)	98.93	(214,395,206)	1/26/2005	1/28/2005	912795SV4	6/30/2005	2.50%	2.52%	2.54%
1G0092	S	(14,150,000)	98.93	(13,997,888)	1/26/2005	1/28/2005	912795SV4	6/30/2005	2.50%	2.52%	2.54%
1FN012	B	4,700,000	99.58	4,680,260	2/17/2005	2/18/2005	912795SK8	4/21/2005	2.40%	2.42%	2.43%
1FN045	B	4,700,000	99.58	4,680,260	2/17/2005	2/18/2005	912795SK8	4/21/2005	2.40%	2.42%	2.43%
1FN012	B	850,000	99.63	846,881	2/28/2005	2/28/2005	912795SK8	4/21/2005	2.54%	2.52%	2.55%
1FN045	B	850,000	99.63	846,881	2/28/2005	2/28/2005	912795SK8	4/21/2005	2.54%	2.52%	2.55%
1G0092	B	75,000	99.63	74,725	2/28/2005	2/28/2005	912795SK8	4/21/2005	2.54%	2.52%	2.55%
1G0092	S	(75,000)	99.68	(74,762)	3/7/2005	3/7/2005	912795SK8	4/21/2005	2.54%	2.53%	2.54%
1G0092	B	725,000	99.69	722,753	3/7/2005	3/8/2005	912795SK8	4/21/2005	2.48%	2.53%	2.54%
1FN012	B	9,900,000	99.69	9,869,310	3/7/2005	3/8/2005	912795SK8	4/21/2005	2.48%	2.53%	2.54%
1FN045	B	9,875,000	99.69	9,844,388	3/7/2005	3/8/2005	912795SK8	4/21/2005	2.48%	2.53%	2.54%
1G0092	B	400,000	99.73	398,920	3/14/2005	3/14/2005	912795SK8	4/21/2005	2.56%	2.53%	2.57%
1FN012	B	6,275,000	99.73	6,258,058	3/14/2005	3/14/2005	912795SK8	4/21/2005	2.56%	2.53%	2.57%
1FN045	B	6,275,000	99.73	6,258,058	3/14/2005	3/14/2005	912795SK8	4/21/2005	2.56%	2.53%	2.57%
1FN012	B	189,950,000	99.29	188,599,456	3/15/2005	3/15/2005	912795ST9	6/16/2005	2.75%	2.71%	2.75%
1FN045	B	189,850,000	99.29	188,500,167	3/15/2005	3/15/2005	912795ST9	6/16/2005	2.75%	2.71%	2.75%
1G0092	B	12,425,000	99.29	12,336,658	3/15/2005	3/15/2005	912795ST9	6/16/2005	2.75%	2.71%	2.75%
1FN012	B	189,950,000	99.24	188,498,782	3/15/2005	3/15/2005	912795SU6	6/23/2005	2.75%	2.74%	2.76%
1FN045	B	189,850,000	99.24	188,399,546	3/15/2005	3/15/2005	912795SU6	6/23/2005	2.75%	2.74%	2.76%
1G0092	B	12,425,000	99.24	12,330,073	3/15/2005	3/15/2005	912795SU6	6/23/2005	2.75%	2.74%	2.76%
1FN012	B	189,950,000	99.18	188,398,109	3/15/2005	3/15/2005	912795SV4	6/30/2005	2.75%	2.72%	2.75%
1FN045	B	189,850,000	99.18	188,298,926	3/15/2005	3/15/2005	912795SV4	6/30/2005	2.75%	2.72%	2.75%
1G0092	B	12,425,000	99.18	12,323,488	3/15/2005	3/15/2005	912795SV4	6/30/2005	2.75%	2.72%	2.75%
1FN012	B	241,425,000	99.13	239,327,017	3/16/2005	3/16/2005	912795VF5	7/7/2005	2.77%	2.76%	2.78%
1FN045	B	241,300,000	99.13	239,203,103	3/16/2005	3/16/2005	912795VF5	7/7/2005	2.77%	2.76%	2.78%
1G0092	B	15,800,000	99.13	15,662,698	3/16/2005	3/16/2005	912795VF5	7/7/2005	2.77%	2.76%	2.78%
1FN012	B	241,425,000	99.07	239,186,990	3/16/2005	3/16/2005	912795VG3	7/14/2005	2.78%		

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	15,800,000	99.00	15,642,316	3/16/2005	3/16/2005	912795VH1	7/21/2005	2.83%	2.82%	2.83%
1FN012	B	241,425,000	99.00	239,015,579	3/16/2005	3/16/2005	912795VH1	7/21/2005	2.83%	2.82%	2.83%
1FN045	B	241,300,000	99.00	238,891,826	3/16/2005	3/16/2005	912795VH1	7/21/2005	2.83%	2.82%	2.83%
1G0092	B	16,800,000	98.95	16,623,768	3/16/2005	3/17/2005	912795VJ7	7/28/2005	2.82%	2.84%	2.87%
1FN012	B	256,125,000	98.95	253,438,249	3/16/2005	3/17/2005	912795VJ7	7/28/2005	2.82%	2.84%	2.87%
1FN045	B	256,000,000	98.95	253,314,560	3/16/2005	3/17/2005	912795VJ7	7/28/2005	2.82%	2.84%	2.87%
1FN012	B	256,125,000	98.88	253,256,400	3/16/2005	3/17/2005	912795VK4	8/04/2005	2.86%	2.87%	2.90%
1FN045	B	256,000,000	98.88	253,132,800	3/16/2005	3/17/2005	912795VK4	8/04/2005	2.86%	2.87%	2.90%
1G0092	B	16,800,000	98.88	16,611,840	3/16/2005	3/17/2005	912795VK4	8/04/2005	2.86%	2.87%	2.90%
1FN012	B	256,125,000	98.82	253,102,725	3/16/2005	3/17/2005	912795VL2	8/11/2005	2.87%	2.87%	2.91%
1FN045	B	256,000,000	98.82	252,979,200	3/16/2005	3/17/2005	912795VL2	8/11/2005	2.87%	2.87%	2.91%
1G0092	B	16,800,000	98.82	16,601,760	3/16/2005	3/17/2005	912795VL2	8/11/2005	2.87%	2.87%	2.91%
1FN012	B	171,475,000	98.75	169,333,277	3/16/2005	3/18/2005	912795VM0	8/18/2005	2.90%	2.65%	2.96%
1FN045	B	171,400,000	98.75	169,259,214	3/16/2005	3/18/2005	912795VM0	8/18/2005	2.90%	2.65%	2.96%
1G0092	B	11,225,000	98.75	11,084,800	3/16/2005	3/18/2005	912795VM0	8/18/2005	2.90%	2.65%	2.96%
1G0092	B	11,225,000	98.68	11,077,279	3/16/2005	3/18/2005	912795VN8	8/25/2005	2.92%	2.93%	2.96%
1FN012	B	171,475,000	98.68	169,218,389	3/16/2005	3/18/2005	912795VN8	8/25/2005	2.92%	2.93%	2.96%
1FN045	B	171,400,000	98.68	169,144,376	3/16/2005	3/18/2005	912795VN8	8/25/2005	2.92%	2.93%	2.96%
1FN012	B	171,475,000	98.62	169,112,075	3/16/2005	3/18/2005	912795VP3	9/01/2005	2.94%	2.95%	2.99%
1FN045	B	171,400,000	98.62	169,038,108	3/16/2005	3/18/2005	912795VP3	9/01/2005	2.94%	2.95%	2.99%
1G0092	B	11,225,000	98.62	11,070,320	3/16/2005	3/18/2005	912795VP3	9/01/2005	2.94%	2.95%	2.99%
1FN012	B	3,775,000	99.47	3,755,030	3/30/2005	3/31/2005	912795SS1	06/09/2005	2.68%	2.71%	2.72%
1FN045	B	3,775,000	99.47	3,755,030	3/30/2005	3/31/2005	912795SS1	06/09/2005	2.68%	2.71%	2.72%
1G0092	B	350,000	99.47	348,149	3/30/2005	3/31/2005	912795SS1	06/09/2005	2.68%	2.71%	2.72%
1G0092	S	(475,000)	99.88	(474,449)	4/5/2005	4/5/2005	912795SK8	4/21/2005	2.61%	2.60%	2.62%
1FN012	S	(21,725,000)	99.88	(21,699,799)	4/5/2005	4/5/2005	912795SK8	4/21/2005	2.61%	2.60%	2.62%
1FN012	S	(155,000,000)	99.29	(153,899,500)	4/5/2005	4/5/2005	912795VF5	7/7/2005	2.75%	2.71%	2.75%
1FN012	B	800,000	99.52	796,144	4/5/2005	4/5/2005	912795SS1	06/09/2005	2.67%	2.65%	2.66%
1FN045	S	(21,700,000)	99.94	(21,687,414)	4/13/2005	4/13/2005	912795SK8	4/21/2005	2.61%	2.56%	2.59%
1G0092	S	(650,000)	99.94	(649,623)	4/13/2005	4/13/2005	912795SK8	4/21/2005	2.61%	2.56%	2.59%
1FN045	B	22,050,000	99.58	21,958,272	4/13/2005	4/13/2005	912795SS1	06/09/2005	2.63%	2.61%	2.63%
1G0092	B	800,000	99.58	796,672	4/13/2005	4/13/2005	912795SS1	06/09/2005	2.63%	2.61%	2.63%
1FN012	B	1,750,000	99.70	1,744,680	4/29/2005	4/29/2005	912795SS1	06/09/2005	2.67%	2.62%	2.66%
1FN045	B	1,750,000	99.70	1,744,680	4/29/2005	4/29/2005	912795SS1	06/09/2005	2.67%	2.62%	2.66%
1G0092	B	150,000	99.70	149,544	4/29/2005	4/29/2005	912795SS1	06/09/2005	2.67%	2.62%	2.66%
1G0092	S	(6,900,000)	99.70	(6,879,231)	5/4/2005	5/4/2005	912795ST9	6/16/2005	2.52%	2.52%	2.61%
1FN045	B	50,100,000	99.75	49,972,245	5/11/2005	5/11/2005	912795ST9	6/16/2005	2.55%	2.51%	2.59%
1G0092	S	(15,800,000)	99.60	(15,736,484)	5/20/2005	5/20/2005	912795VG3	7/14/2005	2.63%	2.61%	2.64%
1FN012	S	(241,425,000)	99.60	(240,454,472)	5/20/2005	5/20/2005	912795VG3	7/14/2005	2.63%	2.61%	2.64%
1FN045	S	(241,300,000)	99.60	(240,329,974)	5/20/2005	5/20/2005	912795VG3	7/14/2005	2.63%	2.61%	2.64%
1FN012	S	(256,125,000)	99.48	(254,795,711)	5/20/2005	5/20/2005	912795VJ7	7/28/2005	2.71%	2.66%	2.71%
1G0092	S	(15,800,000)	99.55	(15,728,742)	5/20/2005	5/20/2005	912795VH1	7/21/2005	2.62%	2.60%	2.63%
1FN045	S	(256,000,000)	99.48	(254,671,360)	5/20/2005	5/20/2005	912795VJ7	7/28/2005	2.71%	2.66%	2.71%
1G0092	S	(16,800,000)	99.48	(16,712,808)	5/20/2005	5/20/2005	912795VJ7	7/28/2005	2.71%	2.66%	2.71%
1FN012	S	(241,425,000)	99.55	(240,336,173)	5/20/2005	5/20/2005	912795VH1	7/21/2005	2.62%	2.60%	2.63%
1FN045	S	(241,300,000)	99.55	(240,211,737)	5/20/2005	5/20/2005	912795VH1	7/21/2005	2.62%	2.60%	2.63%
1FN045	S	(189,850,000)	99.70	(189,288,044)	5/20/2005	5/20/2005	912795SV4	6/30/2005	2.60%	2.57%	2.62%
1FN012	B	35,450,000	99.65	35,326,280	5/20/2005	5/20/2005	912795VF5	7/7/2005	2.62%	2.60%	2.63%
1FN045	B	159,800,000	99.65	159,242,298	5/20/2005	5/20/2005	912795VF5	7/7/2005	2.62%	2.60%	2.63%
1G0092	B	1,100,000	99.65	1,096,161	5/20/2005	5/20/2005	912795VF5	7/7/2005	2.62%	2.60%	2.63%
1G0092	B	47,700,000	99.31	47,371,347	5/23/2005	5/23/2005	912795VM0	8/18/2005	2.85%	2.82%	2.86%
1FN012	B	696,100,000	99.31	691,303,871	5/23/2005	5/23/2005	912795VM0	8/18/2005	2.85%	2.82%	2.86%
1FN045	B	808,800,000	99.31	803,227,368	5/23/2005	5/23/2005	912795VM0	8/18/2005	2.85%	2.82%	2.86%
1FN045	S	(27,575,000)	99.88	(27,541,910)	5/23/2005	5/23/2005	912795SS1	06/09/2005	2.54%	2.40%	2.55%
1FN012	S	(6,325,000)	99.88	(6,317,410)	5/23/2005	5/23/2005	912795SS1	06/09/2005	2.54%	2.40%	2.55%
1G0092	S	(1,300,000)	99.88	(1,298,440)	5/23/2005	5/23/2005	912795SS1	06/09/2005	2.54%	2.40%	2.55%
1FN012	S	(189,950,000)	99.83	(189,619,487)	5/23/2005	5/23/2005	912795ST9	6/16/2005	2.61%	2.58%	2.62%
1FN045	S	(239,950,000)	99.83	(239,532,487)	5/23/2005	5/23/2005	912795ST9	6/16/2005	2.61%	2.58%	2.62%
1G0092	S	(5,525,000)	99.83	(5,515,387)	5/23/2005	5/23/2005	912795ST9	6/16/2005	2.61%	2.58%	2.62%
1G0092	S	(12,425,000)	99.77	(12,396,423)	5/23/2005	5/23/2005	912795SU6	6/23/2005	2.67%	2.58%	2.66%
1FN012	S	(189,950,000)	99.77	(189,513,115)	5/23/2005	5/23/2005	912795SU6	6/23/2005	2.67%	2.58%	2.66%
1FN045	S	(189,850,000)	99.77	(189,413,345)	5/23/2005	5/23/2005	912795SU6	6/23/2005	2.67%	2.58%	2.66%
1G0092	S	(16,900,000)	99.67	(16,844,399)	5/23/2005	5/23/2005	912795VF5	7/7/2005	2.63%	2.61%	2.64%
1FN012	S	(189,950,000)	99.73	(189,427,638)	5/23/2005	5/23/2005	912795SV4	6/30/2005	2.61%	2.57%	2.63%
1G0092	S	(12,425,000)	99.73	(12,390,831)	5/23/2005	5/23/2005	912795SV4	6/30/2005	2.61%	2.57%	2.63%
1G0092	S	(16,800,000)	99.44	(16,705,584)	5/23/2005	5/23/2005	912795VK4	8/04/2005	2.77%	2.73%	2.76%
1FN012	S	(121,875,000)	99.67	(121,474,031)	5/23/2005	5/23/2005	912795VF5	7/7/2005	2.63%	2.61%	2.64%
1FN045	S	(401,100,000)	99.67	(399,780,381)	5/23/2005	5/23/2005	912795VF5	7/7/2005	2.63%	2.61%	2.64%
1FN012	S	(256,125,000)	99.44	(254,685,578)	5/23/2005	5/23/2005	912795VK4	8/04/2005	2.77%	2.73%	2.76%
1FN045	S	(256,000,000)	99.44	(254,561,280)	5/23/2005	5/23/2005	912795VK4	8/04/2005	2.77%	2.73%	2.76%
1FN012	S	(256,125,000)	99.38	(254,531,903)	5/23/2005	5/23/2005	912795VL2	8/11/2005	2.80%	2.76%	2.80%
1FN045	S	(256,000,000)	99.38	(254,407,680)	5/23/2005	5/23/2005	912795VL2	8/11/2005	2.80%	2.76%	2.80%
1G0092	S	(16,800,000)	99.38	(16,695,504)	5/23/2005	5/23/2005	912795VL2	8/11/2005	2.80%	2.76%	2.80%
1FN012	S	(867,575,000)	99.32	(861,692,842)	5/24/2005	5/24/2005	912795VM0	8/18/2005	2.84%	2.81%	2.86%
1FN045	S	(980,200,000)	99.32	(973,554,244)	5/24/2005	5/24/2005	912795VM0	8/18/2005	2.84%	2.81%	2.86%
1G0092	S	(58,925,000)	99.32	(58,525,489)	5/24/2005	5/24/2005	912795VM0	8/18/2005	2.84%	2.81%	2.86%
1FN012	S	(171,475,000)	99.25	(170,190,652)	5/24/2005	5/24/2005	912795VN8	8/25/2005	2.90%	2.85%	2.90%
1FN045	S	(171,400,000)	99.25	(170,116,214)	5/24/2005	5/24/2005	912795VN8	8/25/2005	2.90%	2.85%	2.90%
1G0092	S	(11,225,000)	99.25	(11,140,925)	5/24/2005	5/24/2005	912795VN8	8/25/2005	2.90%	2.85%	2.90%
1G0092	S	(11,225,000)	99.19	(11,134,302)	5/24/2005	5/24/2005	912795VP3	9/01/2005	2.91%	2.89%	2.92%
1FN012	S	(171,475,000)	99.19	(170,089,482)	5/24/2005	5/24/2005	912795VP3	9/01/2005	2.91%	2.89%	2.92%
1FN045	S	(171,400,000)	99.19	(170,015,088)	5/24/2005	5/24/2005	912795VP3	9/01/2005	2.91%	2.89%	2.92%
1FN012	B	208,550,000	99.45	207,398,804	5/24/2005	5/24/2005	912795VK4	8/04/2005	2.76%	2.76%	2.80%
1FN045	B	227,950,000	99.45	226,691,716	5/24/2005	5/24/2005	912795VK4	8/04/2005	2.76%	2.76%	2.80%
1G0092	B	14,025,000	99.45	13,947,582	5/24/2005	5/24/2005	912795VK4	8/04/2005	2		

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	14,025,000	99.39	13,939,167	5/24/2005	5/24/2005	912795VL2	8/11/2005	2.79%	2.77%	2.82%
1FN012	B	208,550,000	99.13	206,727,273	5/24/2005	5/24/2005	912795VQ1	9/8/2005	2.94%	2.90%	2.94%
1FN045	B	227,950,000	99.13	225,957,717	5/24/2005	5/24/2005	912795VQ1	9/8/2005	2.94%	2.90%	2.94%
1G0092	B	14,025,000	99.13	13,902,422	5/24/2005	5/24/2005	912795VQ1	9/8/2005	2.94%	2.90%	2.94%
1G0092	B	1,250,000	99.17	1,239,588	6/6/2005	6/6/2005	912795VR9	09/15/2005	2.97%	2.95%	2.96%
1FN012	B	400,000	99.32	397,260	6/24/2005	6/24/2005	912795VR9	09/15/2005	2.97%	2.96%	2.98%
1FN045	B	400,000	99.32	397,260	6/24/2005	6/24/2005	912795VR9	09/15/2005	2.97%	2.96%	2.98%
1FN012	B	10,050,000	99.33	9,982,766	6/27/2005	6/27/2005	912795VR9	09/15/2005	3.01%	2.97%	3.01%
1FN045	B	11,000,000	99.33	10,926,410	6/27/2005	6/27/2005	912795VR9	09/15/2005	3.01%	2.97%	3.01%
1FN045	B	243,900,000	99.14	241,807,338	6/28/2005	6/28/2005	912795VU2	10/6/2005	3.09%	3.08%	3.11%
1FN012	B	223,175,000	99.14	221,260,159	6/28/2005	6/28/2005	912795VU2	10/6/2005	3.09%	3.08%	3.11%
1G0092	B	14,925,000	99.14	14,796,944	6/28/2005	6/28/2005	912795VU2	10/6/2005	3.09%	3.08%	3.11%
1FN012	B	223,175,000	99.07	221,092,777	6/28/2005	6/28/2005	912795VV0	10/13/2005	3.14%	3.11%	3.14%
1G0092	B	14,925,000	99.07	14,785,750	6/28/2005	6/28/2005	912795VV0	10/13/2005	3.14%	3.11%	3.14%
1FN045	B	243,900,000	99.07	241,624,413	6/28/2005	6/28/2005	912795VV0	10/13/2005	3.14%	3.11%	3.14%
1G0092	B	14,925,000	99.00	14,775,601	6/28/2005	6/28/2005	912795VW8	10/20/2005	3.16%	3.11%	3.15%
1FN012	B	223,175,000	99.00	220,941,018	6/28/2005	6/28/2005	912795VW8	10/20/2005	3.16%	3.11%	3.15%
1FN045	B	243,900,000	99.00	241,458,561	6/28/2005	6/28/2005	912795VW8	10/20/2005	3.16%	3.11%	3.15%
1FN012	B	233,125,000	98.95	230,684,181	6/28/2005	6/29/2005	912795VX6	10/27/2005	3.12%	3.11%	3.14%
1FN045	B	254,775,000	98.95	252,107,506	6/28/2005	6/29/2005	912795VX6	10/27/2005	3.12%	3.11%	3.14%
1G0092	B	15,650,000	98.95	15,486,145	6/28/2005	6/29/2005	912795VX6	10/27/2005	3.12%	3.11%	3.14%
1FN012	B	233,125,000	98.89	230,525,656	6/28/2005	6/29/2005	912795VY4	11/03/2005	3.14%	3.12%	3.15%
1FN045	B	254,775,000	98.89	251,934,259	6/28/2005	6/29/2005	912795VY4	11/03/2005	3.14%	3.12%	3.15%
1FN045	B	254,775,000	98.85	251,855,279	6/28/2005	6/29/2005	912795VZ1	11/10/2005	3.06%	3.05%	3.09%
1FN012	B	233,125,000	98.85	230,453,388	6/28/2005	6/29/2005	912795VZ1	11/10/2005	3.06%	3.05%	3.09%
1G0092	B	15,650,000	98.89	15,475,503	6/28/2005	6/29/2005	912795VY4	11/03/2005	3.14%	3.12%	3.15%
1G0092	B	15,650,000	98.85	15,470,651	6/28/2005	6/29/2005	912795VZ1	11/10/2005	3.06%	3.05%	3.09%
1FN012	B	700,000	99.35	695,478	6/30/2005	6/30/2005	912795VR9	09/15/2005	3.02%	3.01%	3.03%
1FN045	B	750,000	99.35	745,155	6/30/2005	6/30/2005	912795VR9	09/15/2005	3.02%	3.01%	3.03%
1G0092	B	50,000	99.35	49,677	6/30/2005	6/30/2005	912795VR9	09/15/2005	3.02%	3.01%	3.03%
1G0092	B	15,575,000	98.77	15,382,960	6/28/2005	6/30/2005	912795WA5	11/17/2005	3.13%	3.13%	3.17%
1FN012	B	232,175,000	98.77	229,312,282	6/28/2005	6/30/2005	912795WA5	11/17/2005	3.13%	3.13%	3.17%
1FN045	B	253,750,000	98.77	250,621,263	6/28/2005	6/30/2005	912795WA5	11/17/2005	3.13%	3.13%	3.17%
1FN012	B	232,175,000	98.64	229,017,420	6/28/2005	6/30/2005	912795WC1	12/01/2005	3.14%	3.14%	3.18%
1FN045	B	253,750,000	98.64	250,299,000	6/28/2005	6/30/2005	912795WC1	12/01/2005	3.14%	3.14%	3.18%
1G0092	B	15,575,000	98.64	15,363,180	6/28/2005	6/30/2005	912795WC1	12/01/2005	3.14%	3.14%	3.18%
1G0092	B	6,275,000	99.35	6,234,464	7/1/2005	7/1/2005	912795VR9	09/15/2005	3.06%	3.03%	3.06%
1FN045	S	(85,100,000)	99.86	(84,978,307)	7/13/2005	7/13/2005	912795VK4	8/04/2005	2.34%	2.89%	2.92%
1FN045	B	50,000	99.45	49,727	7/13/2005	7/13/2005	912795VR9	09/15/2005	3.07%	3.03%	3.07%
1FN012	B	1,450,000	99.58	1,443,852	7/29/2005	7/29/2005	912795VR9	09/15/2005	3.18%	3.17%	3.19%
1FN045	B	1,600,000	99.58	1,593,216	7/29/2005	7/29/2005	912795VR9	09/15/2005	3.18%	3.17%	3.19%
1G0092	B	100,000	99.58	99,576	7/29/2005	7/29/2005	912795VR9	09/15/2005	3.18%	3.17%	3.19%
1FN012	S	(208,900,000)	99.79	(208,450,865)	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1FN045	S	(143,100,000)	99.79	(142,792,335)	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1G0092	S	(14,050,000)	99.79	(14,019,793)	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1FN012	B	211,000,000	98.79	208,436,350	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.39%	3.36%	3.38%
1FN045	B	144,500,000	98.79	142,744,325	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.39%	3.36%	3.38%
1G0092	B	14,150,000	98.79	13,978,078	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.39%	3.36%	3.38%
1FN012	S	(208,550,000)	99.98	(208,497,863)	8/1/2005	8/1/2005	912795VK4	8/04/2005	3.00%	2.88%	2.95%
1FN045	S	(142,850,000)	99.98	(142,814,288)	8/1/2005	8/1/2005	912795VK4	8/04/2005	3.00%	2.88%	2.95%
1G0092	S	(14,025,000)	99.98	(14,021,494)	8/1/2005	8/1/2005	912795VK4	8/04/2005	3.00%	2.88%	2.95%
1FN012	B	208,900,000	99.79	208,450,865	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1FN045	B	143,100,000	99.79	142,792,335	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1G0092	B	14,050,000	99.79	14,019,793	8/1/2005	8/1/2005	912795WD9	12/8/2005	0.60%	3.36%	3.38%
1G0092	B	2,700,000	99.60	2,689,308	8/2/2005	8/2/2005	912795VR9	09/15/2005	3.24%	3.23%	3.24%
1FN012	S	(208,550,000)	99.97	(208,493,692)	8/8/2005	8/8/2005	912795VL2	8/11/2005	3.24%	3.12%	3.21%
1FN045	S	(227,950,000)	99.97	(227,888,454)	8/8/2005	8/8/2005	912795VL2	8/11/2005	3.24%	3.12%	3.21%
1G0092	S	(14,025,000)	99.97	(14,021,213)	8/8/2005	8/8/2005	912795VL2	8/11/2005	3.24%	3.12%	3.21%
1G0092	B	14,200,000	98.74	14,020,370	8/8/2005	8/8/2005	912795WE7	12/15/2005	3.53%	3.48%	3.52%
1FN012	B	211,150,000	98.74	208,478,953	8/8/2005	8/8/2005	912795WE7	12/15/2005	3.53%	3.48%	3.52%
1FN045	B	230,800,000	98.74	227,880,380	8/8/2005	8/8/2005	912795WE7	12/15/2005	3.53%	3.48%	3.52%
1FN012	S	(208,550,000)	99.98	(208,512,461)	9/6/2005	9/6/2005	912795VQ1	9/8/2005	3.24%	0.00%	0.00%
1FN045	S	(227,950,000)	99.98	(227,908,969)	9/6/2005	9/6/2005	912795VQ1	9/8/2005	3.24%	0.00%	0.00%
1G0092	S	(14,025,000)	99.98	(14,022,476)	9/6/2005	9/6/2005	912795VQ1	9/8/2005	3.24%	0.00%	0.00%
1FN012	B	191,850,000	99.73	191,328,168	9/6/2005	9/6/2005	912795VU2	10/6/2005	3.26%	3.26%	3.30%
1FN045	B	228,500,000	99.73	227,878,480	9/6/2005	9/6/2005	912795VU2	10/6/2005	3.26%	3.26%	3.30%
1FN012	S	(12,600,000)	99.91	(12,589,164)	9/6/2005	9/6/2005	912795VR9	09/15/2005	3.44%	3.43%	3.46%
1G0092	S	(10,375,000)	99.91	(10,366,078)	9/6/2005	9/6/2005	912795VR9	09/15/2005	3.44%	3.43%	3.46%
1FN045	S	(13,800,000)	99.93	(13,790,892)	9/8/2005	9/8/2005	912795VR9	09/15/2005	3.39%	3.37%	3.40%
1FN012	S	(415,025,000)	99.75	(413,974,987)	9/8/2005	9/8/2005	912795VU2	10/6/2005	3.25%	3.22%	3.27%
1FN045	S	(472,400,000)	99.75	(471,204,828)	9/8/2005	9/8/2005	912795VU2	10/6/2005	3.25%	3.22%	3.27%
1G0092	S	(14,925,000)	99.75	(14,887,240)	9/8/2005	9/8/2005	912795VU2	10/6/2005	3.25%	3.22%	3.27%
1FN012	S	(223,175,000)	99.69	(222,485,389)	9/8/2005	9/8/2005	912795VV0	10/13/2005	3.18%	3.10%	3.23%
1FN045	S	(243,900,000)	99.69	(243,146,349)	9/8/2005	9/8/2005	912795VV0	10/13/2005	3.18%	3.10%	3.23%
1G0092	S	(14,925,000)	99.69	(14,878,882)	9/8/2005	9/8/2005	912795VV0	10/13/2005	3.18%	3.10%	3.23%
1G0092	S	(14,925,000)	99.63	(14,870,375)	9/8/2005	9/8/2005	912795VW8	10/20/2005	3.14%	3.11%	3.23%
1G0092	S	(6,200,000)	99.56	(6,172,906)	9/8/2005	9/8/2005	912795VX6	10/27/2005	3.21%	3.19%	3.25%
1FN012	B	195,050,000	99.63	194,336,117	9/8/2005	9/8/2005	912795VW8	10/20/2005	3.14%	3.11%	3.23%
1FN045	B	261,350,000	99.63	260,393,459	9/8/2005	9/8/2005	912795VW8	10/20/2005	3.14%	3.11%	3.23%
1FN012	B	177,700,000	99.01	175,944,324	9/9/2005	9/9/2005	912795WF4	12/22/2005	3.42%	3.41%	3.44%
1FN045	B	219,875,000	99.01	217,702,635	9/9/2005	9/9/2005	912795WF4	12/22/2005	3.42%	3.41%	3.44%
1G0092	B	5,375,000	99.01	5,321,895	9/9/2005	9/9/2005	912795WF4	12/22/2005	3.42%	3.41%	3.44%
1FN012	B	177,700,000	98.95	175,827,042	9/9/2005	9/9/2005	912795WG2	12/29/2005	3.42%	3.41%	3.44%
1FN045	B	219,875,000	98.95	217,557,518	9/9/2005	9/9/2005	912795WG2	12/29/2005	3.42%	3.41%	3.44%
1G0092	B	5,375,000	98.95	5,318,348	9/9/2005	9/9/2005	912795WG2	12/29/2005	3.42%	3.41%	3.44%

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(505,250,000)	99.64	(503,441,205)	9/8/2005	9/9/2005	912795VW8	10/20/2005	3.07%	3.11%	3.23%
1FN012	B	177,700,000	98.87	175,695,544	9/9/2005	9/9/2005	912795WH0	1/5/2006	3.44%	3.43%	3.46%
1FN045	B	219,875,000	98.87	217,394,810	9/9/2005	9/9/2005	912795WH0	1/5/2006	3.44%	3.43%	3.46%
1G0092	S	(9,450,000)	99.57	(9,409,554)	9/8/2005	9/9/2005	912795VX6	10/27/2005	3.14%	3.19%	3.25%
1FN012	S	(233,125,000)	99.57	(232,127,225)	9/8/2005	9/9/2005	912795VX6	10/27/2005	3.14%	3.19%	3.25%
1FN045	S	(254,775,000)	99.57	(253,684,563)	9/8/2005	9/9/2005	912795VX6	10/27/2005	3.14%	3.19%	3.25%
1FN012	S	(233,125,000)	99.50	(231,959,375)	9/8/2005	9/9/2005	912795VY4	11/03/2005	3.21%	3.27%	3.31%
1FN045	S	(254,775,000)	99.50	(253,501,125)	9/8/2005	9/9/2005	912795VY4	11/03/2005	3.21%	3.27%	3.31%
1G0092	S	(15,650,000)	99.50	(15,571,750)	9/8/2005	9/9/2005	912795VY4	11/03/2005	3.21%	3.27%	3.31%
1FN012	S	(233,125,000)	99.43	(231,791,525)	9/8/2005	9/9/2005	912795VZ1	11/10/2005	3.27%	3.32%	3.36%
1FN045	S	(254,775,000)	99.43	(253,317,687)	9/8/2005	9/9/2005	912795VZ1	11/10/2005	3.27%	3.32%	3.36%
1G0092	S	(15,650,000)	99.43	(15,560,482)	9/8/2005	9/9/2005	912795VZ1	11/10/2005	3.27%	3.32%	3.36%
1FN012	S	(232,175,000)	99.36	(230,689,080)	9/8/2005	9/9/2005	912795WA5	11/17/2005	3.29%	3.33%	3.36%
1FN045	S	(253,750,000)	99.36	(252,126,000)	9/8/2005	9/9/2005	912795WA5	11/17/2005	3.29%	3.33%	3.36%
1G0092	S	(15,575,000)	99.36	(15,475,320)	9/8/2005	9/9/2005	912795WA5	11/17/2005	3.29%	3.33%	3.36%
1G0092	S	(15,575,000)	99.24	(15,456,319)	9/12/2005	9/12/2005	912795WC1	12/01/2005	3.43%	3.38%	3.42%
1FN012	S	(232,175,000)	99.24	(230,405,827)	9/12/2005	9/12/2005	912795WC1	12/01/2005	3.43%	3.38%	3.42%
1FN045	S	(253,750,000)	99.24	(251,816,425)	9/12/2005	9/12/2005	912795WC1	12/01/2005	3.43%	3.38%	3.42%
1FN012	S	(211,000,000)	99.17	(209,240,260)	9/12/2005	9/12/2005	912795WD9	12/8/2005	3.45%	3.40%	3.44%
1G0092	S	(14,150,000)	99.17	(14,031,989)	9/12/2005	9/12/2005	912795WD9	12/8/2005	3.45%	3.40%	3.44%
1G0092	S	(14,200,000)	99.10	(14,072,058)	9/12/2005	9/12/2005	912795WE7	12/15/2005	3.45%	3.40%	3.46%
1FN045	S	(144,500,000)	99.17	(143,294,870)	9/12/2005	9/12/2005	912795WD9	12/8/2005	3.45%	3.40%	3.44%
1FN012	S	(211,150,000)	99.10	(209,247,539)	9/12/2005	9/12/2005	912795WE7	12/15/2005	3.45%	3.40%	3.46%
1FN045	S	(230,800,000)	99.10	(228,720,492)	9/12/2005	9/12/2005	912795WE7	12/15/2005	3.45%	3.40%	3.46%
1FN012	S	(177,700,000)	99.02	(175,965,648)	9/12/2005	9/12/2005	912795WF4	12/22/2005	3.48%	3.44%	3.47%
1G0092	S	(5,375,000)	99.02	(5,322,540)	9/12/2005	9/12/2005	912795WF4	12/22/2005	3.48%	3.44%	3.47%
1FN045	S	(219,875,000)	99.02	(217,729,020)	9/12/2005	9/12/2005	912795WF4	12/22/2005	3.48%	3.44%	3.47%
1FN012	S	(177,700,000)	98.96	(175,850,143)	9/12/2005	9/12/2005	912795WG2	12/29/2005	3.47%	3.44%	3.47%
1FN045	S	(219,875,000)	98.96	(217,586,101)	9/12/2005	9/12/2005	912795WG2	12/29/2005	3.47%	3.44%	3.47%
1G0092	B	10,275,000	98.81	10,153,139	9/12/2005	9/12/2005	912795WJ6	1/12/2006	3.50%	3.45%	3.50%
1G0092	S	(5,375,000)	98.96	(5,319,046)	9/12/2005	9/12/2005	912795WG2	12/29/2005	3.47%	3.44%	3.47%
1FN012	S	(177,700,000)	98.89	(175,718,645)	9/12/2005	9/12/2005	912795WH0	1/5/2006	3.49%	3.46%	3.49%
1FN045	S	(219,875,000)	98.89	(217,423,394)	9/12/2005	9/12/2005	912795WH0	1/5/2006	3.49%	3.46%	3.49%
1G0092	S	(5,375,000)	98.89	(5,315,069)	9/12/2005	9/12/2005	912795WH0	1/5/2006	3.49%	3.46%	3.49%
1FN012	B	197,700,000	98.81	195,355,278	9/12/2005	9/12/2005	912795WJ6	1/12/2006	3.50%	3.45%	3.50%
1FN045	B	219,875,000	98.81	217,267,283	9/12/2005	9/12/2005	912795WJ6	1/12/2006	3.50%	3.45%	3.50%
1G0092	B	10,275,000	98.73	10,144,713	9/12/2005	9/12/2005	912795WK3	1/19/2006	3.54%	3.51%	3.54%
1FN012	B	197,700,000	98.73	195,193,164	9/12/2005	9/12/2005	912795WK3	1/19/2006	3.54%	3.51%	3.54%
1FN045	B	219,875,000	98.73	217,086,985	9/12/2005	9/12/2005	912795WK3	1/19/2006	3.54%	3.51%	3.54%
1G0092	B	10,275,000	98.65	10,136,390	9/12/2005	9/12/2005	912795WL1	1/26/2006	3.57%	3.55%	3.58%
1FN012	B	197,700,000	98.65	195,033,027	9/12/2005	9/12/2005	912795WL1	1/26/2006	3.57%	3.55%	3.58%
1FN045	B	219,875,000	98.65	216,908,886	9/12/2005	9/12/2005	912795WL1	1/26/2006	3.57%	3.55%	3.58%
1FN012	S	(197,700,000)	98.74	(195,210,957)	9/12/2005	9/13/2005	912795WK3	1/19/2006	3.51%	3.51%	3.54%
1G0092	S	(10,275,000)	98.74	(10,145,638)	9/12/2005	9/13/2005	912795WK3	1/19/2006	3.51%	3.51%	3.54%
1FN045	S	(219,875,000)	98.74	(217,106,774)	9/12/2005	9/13/2005	912795WK3	1/19/2006	3.51%	3.51%	3.54%
1FN012	S	(197,700,000)	98.67	(195,060,705)	9/12/2005	9/13/2005	912795WL1	1/26/2006	3.53%	3.55%	3.58%
1FN045	S	(219,875,000)	98.67	(216,939,669)	9/12/2005	9/13/2005	912795WL1	1/26/2006	3.53%	3.55%	3.58%
1G0092	S	(10,275,000)	98.67	(10,137,829)	9/12/2005	9/13/2005	912795WL1	1/26/2006	3.53%	3.55%	3.58%
1FN012	S	(197,700,000)	98.82	(195,375,048)	9/12/2005	9/13/2005	912795WJ6	1/12/2006	3.47%	3.45%	3.50%
1FN045	S	(219,875,000)	98.82	(217,289,270)	9/12/2005	9/13/2005	912795WJ6	1/12/2006	3.47%	3.45%	3.50%
1G0092	S	(10,275,000)	98.82	(10,154,166)	9/12/2005	9/13/2005	912795WJ6	1/12/2006	3.47%	3.45%	3.50%
1FN012	B	1,950,000	98.88	1,928,082	9/19/2005	9/19/2005	912795WJ6	1/12/2006	3.52%	3.50%	3.55%
1FN045	B	2,150,000	98.88	2,125,834	9/19/2005	9/19/2005	912795WJ6	1/12/2006	3.52%	3.50%	3.55%
1G0092	B	100,000	98.88	98,876	9/19/2005	9/19/2005	912795WJ6	1/12/2006	3.52%	3.50%	3.55%
1G0092	B	525,000	98.92	519,314	9/21/2005	9/21/2005	912795WJ6	1/12/2006	3.45%	3.44%	3.54%
1FN012	B	10,825,000	98.92	10,707,765	9/21/2005	9/21/2005	912795WJ6	1/12/2006	3.45%	3.44%	3.54%
1FN045	B	11,600,000	98.92	11,474,372	9/21/2005	9/21/2005	912795WJ6	1/12/2006	3.45%	3.44%	3.54%
1FN012	B	16,950,000	98.93	16,768,127	9/23/2005	9/23/2005	912795WJ6	1/12/2006	3.48%	3.44%	3.48%
1FN045	B	18,150,000	98.93	17,955,251	9/23/2005	9/23/2005	912795WJ6	1/12/2006	3.48%	3.44%	3.48%
1G0092	B	825,000	98.93	816,148	9/23/2005	9/23/2005	912795WJ6	1/12/2006	3.48%	3.44%	3.48%
1FN012	B	219,725,000	99.03	217,598,062	9/26/2005	9/26/2005	912795WH0	1/5/2006	3.45%	3.44%	3.49%
1FN045	B	235,375,000	99.03	233,096,570	9/26/2005	9/26/2005	912795WH0	1/5/2006	3.45%	3.44%	3.49%
1G0092	B	10,950,000	99.03	10,844,004	9/26/2005	9/26/2005	912795WH0	1/5/2006	3.45%	3.44%	3.49%
1FN012	B	219,725,000	98.96	217,437,663	9/26/2005	9/26/2005	912795WJ6	1/12/2006	3.47%	3.46%	3.50%
1FN045	B	235,375,000	98.96	232,924,746	9/26/2005	9/26/2005	912795WJ6	1/12/2006	3.47%	3.46%	3.50%
1FN012	B	219,725,000	98.88	217,261,883	9/26/2005	9/26/2005	912795WK3	1/19/2006	3.51%	3.50%	3.53%
1FN045	B	235,375,000	98.88	232,736,446	9/26/2005	9/26/2005	912795WK3	1/19/2006	3.51%	3.50%	3.53%
1G0092	B	10,950,000	98.96	10,836,011	9/26/2005	9/26/2005	912795WJ6	1/12/2006	3.47%	3.46%	3.50%
1G0092	B	10,950,000	98.88	10,827,251	9/26/2005	9/26/2005	912795WK3	1/19/2006	3.51%	3.50%	3.53%
1FN012	B	215,775,000	99.32	214,307,730	9/26/2005	9/27/2005	912795WD9	12/8/2005	3.35%	3.38%	3.42%
1FN045	B	231,150,000	99.32	229,578,180	9/26/2005	9/27/2005	912795WD9	12/8/2005	3.35%	3.38%	3.42%
1G0092	B	10,750,000	99.32	10,676,900	9/26/2005	9/27/2005	912795WD9	12/8/2005	3.35%	3.38%	3.42%
1FN012	B	215,775,000	99.26	214,169,634	9/26/2005	9/27/2005	912795WE7	12/15/2005	3.35%	3.37%	3.42%
1G0092	B	10,750,000	99.26	10,670,020	9/26/2005	9/27/2005	912795WE7	12/15/2005	3.35%	3.37%	3.42%
1FN045	B	231,150,000	99.26	229,430,244	9/26/2005	9/27/2005	912795WE7	12/15/2005	3.35%	3.37%	3.42%
1FN012	B	215,775,000	99.18	214,007,803	9/26/2005	9/27/2005	912795WF4	12/22/2005	3.39%	3.40%	3.43%
1FN045	B	231,150,000	99.18	229,256,882	9/26/2005	9/27/2005	912795WF4	12/22/2005	3.39%	3.40%	3.43%
1G0092	B	10,750,000	99.18	10,661,958	9/26/2005	9/27/2005	912795WF4	12/22/2005	3.39%	3.40%	3.43%
1FN012	B	215,775,000	99.11	213,863,234	9/26/2005	9/27/2005	912795WG2	12/29/2005	3.39%	3.41%	3.47%
1FN045	B	231,150,000	99.11	229,102,011	9/26/2005	9/27/2005	912795WG2	12/29/2005	3.39%	3.41%	3.47%
1G0092	B	10,750,000	99.11	10,654,755	9/26/2005	9/27/2005	912795WG2	12/29/2005	3.39%	3.41%	3.47%
1FN012	B	25,000	98.68	24,669	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.55%	3.58%	3.59%
1FN045	B	50,000	98.68	49,339	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.55%	3.58%	3.59%
1FN012	B	233,300,000	98.68	230,213,441	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.55%	3.58%	3.59%
1FN045	B	249,900,000	98.68	246,593,823	9/28/2005	9/29/2005</					

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	75,000	98.68	74,008	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.55%	3.58%	3.59%
1FN012	B	233,300,000	98.76	230,402,414	9/28/2005	9/29/2005	912795WM9	2/2/2006	3.52%	3.55%	3.57%
1FN045	B	249,900,000	98.76	246,796,242	9/28/2005	9/29/2005	912795WM9	2/2/2006	3.52%	3.55%	3.57%
1G0092	B	11,600,000	98.58	11,435,744	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.62%	3.63%	3.65%
1FN012	B	233,300,000	98.84	230,584,388	9/28/2005	9/29/2005	912795WL1	1/26/2006	3.49%	3.49%	3.53%
1G0092	B	11,600,000	98.68	11,446,532	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.55%	3.58%	3.59%
1FN012	B	25,000	98.58	24,646	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.62%	3.63%	3.65%
1FN045	B	50,000	98.58	49,292	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.62%	3.63%	3.65%
1G0092	B	11,600,000	98.76	11,455,928	9/28/2005	9/29/2005	912795WM9	2/2/2006	3.52%	3.55%	3.57%
1FN045	B	249,900,000	98.84	246,991,164	9/28/2005	9/29/2005	912795WL1	1/26/2006	3.49%	3.49%	3.53%
1G0092	B	75,000	98.58	73,938	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.62%	3.63%	3.65%
1G0092	B	11,600,000	98.84	11,464,976	9/28/2005	9/29/2005	912795WL1	1/26/2006	3.49%	3.49%	3.53%
1FN045	S	(249,950,000)	98.63	(246,530,684)	10/7/2005	10/7/2005	912795WP2	2/16/2006	3.73%	3.71%	3.72%
1G0092	S	(11,675,000)	98.63	(11,515,286)	10/7/2005	10/7/2005	912795WP2	2/16/2006	3.73%	3.71%	3.72%
1FN045	S	(3,200,000)	98.89	(3,164,480)	10/7/2005	10/7/2005	912795WN7	2/9/2006	3.20%	3.66%	3.67%
1FN045	B	3,200,000	98.89	3,164,480	10/7/2005	10/7/2005	912795WN7	2/9/2006	3.20%	3.66%	3.67%
1FN045	S	(3,200,000)	98.72	(3,159,104)	10/7/2005	10/7/2005	912795WN7	2/9/2006	3.68%	3.66%	3.67%
1FN045	B	75,000	99.05	74,285	10/7/2005	10/7/2005	912795WJ6	1/12/2006	3.54%	3.54%	3.59%
1G0092	B	8,400,000	99.05	8,319,864	10/7/2005	10/7/2005	912795WJ6	1/12/2006	3.54%	3.54%	3.59%
1FN012	B	3,050,000	99.04	3,020,812	10/7/2005	10/7/2005	912795WJ6	1/12/2006	3.55%	3.54%	3.59%
1FN045	B	2,950,000	99.04	2,921,769	10/7/2005	10/7/2005	912795WJ6	1/12/2006	3.55%	3.54%	3.59%
1G0092	B	100,000	99.04	99,043	10/7/2005	10/7/2005	912795WJ6	1/12/2006	3.55%	3.54%	3.59%
1FN012	B	900,000	99.06	891,558	10/11/2005	10/11/2005	912795WJ6	1/12/2006	3.63%	3.57%	3.63%
1FN045	B	900,000	99.06	891,558	10/11/2005	10/11/2005	912795WJ6	1/12/2006	3.63%	3.57%	3.63%
1FN012	S	(215,775,000)	99.46	(214,603,342)	10/12/2005	10/12/2005	912795WD9	12/8/2005	3.43%	3.38%	3.43%
1G0092	S	(10,750,000)	99.46	(10,691,628)	10/12/2005	10/12/2005	912795WD9	12/8/2005	3.43%	3.38%	3.43%
1FN045	S	(231,150,000)	99.46	(229,894,856)	10/12/2005	10/12/2005	912795WD9	12/8/2005	3.43%	3.38%	3.43%
1FN012	S	(233,300,000)	98.92	(230,785,026)	10/12/2005	10/12/2005	912795WL1	1/26/2006	3.66%	3.62%	3.66%
1FN045	S	(249,900,000)	98.92	(247,206,078)	10/12/2005	10/12/2005	912795WL1	1/26/2006	3.66%	3.62%	3.66%
1G0092	S	(11,600,000)	98.92	(11,474,952)	10/12/2005	10/12/2005	912795WL1	1/26/2006	3.66%	3.62%	3.66%
1FN012	S	(233,300,000)	98.83	(230,575,056)	10/12/2005	10/12/2005	912795WM9	2/2/2006	3.72%	3.68%	3.72%
1FN045	S	(249,900,000)	98.83	(246,981,168)	10/12/2005	10/12/2005	912795WM9	2/2/2006	3.72%	3.68%	3.72%
1G0092	S	(11,600,000)	98.83	(11,464,512)	10/12/2005	10/12/2005	912795WM9	2/2/2006	3.72%	3.68%	3.72%
1FN012	S	(233,325,000)	98.76	(230,431,770)	10/12/2005	10/12/2005	912795WN7	2/9/2006	3.72%	3.70%	3.72%
1FN045	S	(246,750,000)	98.76	(243,690,300)	10/12/2005	10/12/2005	912795WN7	2/9/2006	3.72%	3.70%	3.72%
1G0092	S	(11,675,000)	98.76	(11,530,230)	10/12/2005	10/12/2005	912795WN7	2/9/2006	3.72%	3.70%	3.72%
1FN012	S	(233,325,000)	98.67	(230,221,778)	10/12/2005	10/12/2005	912795WP2	2/16/2006	3.77%	3.75%	3.78%
1FN012	B	252,450,000	98.42	248,453,717	10/12/2005	10/12/2005	912795WS6	3/9/2006	3.85%	3.84%	3.89%
1FN045	B	107,800,000	98.42	106,093,526	10/12/2005	10/12/2005	912795WS6	3/9/2006	3.85%	3.84%	3.89%
1G0092	B	2,200,000	98.42	2,165,174	10/12/2005	10/12/2005	912795WS6	3/9/2006	3.85%	3.84%	3.89%
1FN012	S	(215,775,000)	99.39	(214,454,457)	10/13/2005	10/13/2005	912795WE7	12/15/2005	3.50%	3.45%	3.52%
1FN045	S	(231,150,000)	99.39	(229,735,362)	10/13/2005	10/13/2005	912795WE7	12/15/2005	3.50%	3.45%	3.52%
1G0092	S	(10,750,000)	99.39	(10,684,210)	10/13/2005	10/13/2005	912795WE7	12/15/2005	3.50%	3.45%	3.52%
1G0092	S	(2,200,000)	98.43	(2,165,504)	10/13/2005	10/13/2005	912795WS6	3/9/2006	3.84%	3.81%	3.87%
1FN012	S	(252,450,000)	98.43	(248,491,584)	10/13/2005	10/13/2005	912795WS6	3/9/2006	3.84%	3.81%	3.87%
1FN045	S	(107,800,000)	98.43	(106,109,696)	10/13/2005	10/13/2005	912795WS6	3/9/2006	3.84%	3.81%	3.87%
1G0092	S	(300,000)	99.32	(297,948)	10/13/2005	10/13/2005	912795WF4	12/22/2005	3.52%	3.48%	3.54%
1FN012	B	194,350,000	98.50	191,440,581	10/13/2005	10/13/2005	912795WR8	3/2/2006	3.85%	3.81%	3.85%
1FN045	B	73,750,000	98.50	72,645,963	10/13/2005	10/13/2005	912795WR8	3/2/2006	3.85%	3.81%	3.85%
1FN012	S	(215,775,000)	99.31	(214,290,468)	10/14/2005	10/14/2005	912795WF4	12/22/2005	3.59%	3.52%	3.59%
1FN045	S	(231,150,000)	99.31	(229,559,688)	10/14/2005	10/14/2005	912795WF4	12/22/2005	3.59%	3.52%	3.59%
1G0092	S	(10,450,000)	99.31	(10,378,104)	10/14/2005	10/14/2005	912795WF4	12/22/2005	3.59%	3.52%	3.59%
1FN012	S	(215,775,000)	99.24	(214,139,426)	10/14/2005	10/14/2005	912795WG2	12/29/2005	3.59%	3.58%	3.63%
1FN045	S	(231,150,000)	99.24	(229,397,883)	10/14/2005	10/14/2005	912795WG2	12/29/2005	3.59%	3.58%	3.63%
1G0092	S	(10,750,000)	99.24	(10,668,515)	10/14/2005	10/14/2005	912795WG2	12/29/2005	3.59%	3.58%	3.63%
1FN012	S	(219,725,000)	99.16	(217,881,507)	10/14/2005	10/14/2005	912795WH0	1/5/2006	3.64%	3.61%	3.64%
1FN045	S	(235,375,000)	99.16	(233,400,204)	10/14/2005	10/14/2005	912795WH0	1/5/2006	3.64%	3.61%	3.64%
1G0092	S	(10,950,000)	99.16	(10,858,130)	10/14/2005	10/14/2005	912795WH0	1/5/2006	3.64%	3.61%	3.64%
1FN012	S	(253,400,000)	99.07	(251,050,982)	10/14/2005	10/14/2005	912795WJ6	1/12/2006	3.71%	3.67%	3.71%
1FN045	S	(271,200,000)	99.07	(268,685,976)	10/14/2005	10/14/2005	912795WJ6	1/12/2006	3.71%	3.67%	3.71%
1G0092	S	(20,900,000)	99.07	(20,706,257)	10/14/2005	10/14/2005	912795WJ6	1/12/2006	3.71%	3.67%	3.71%
1FN012	S	(219,725,000)	98.99	(217,499,186)	10/14/2005	10/14/2005	912795WK3	1/19/2006	3.76%	3.65%	3.77%
1FN045	S	(235,375,000)	98.99	(232,990,651)	10/14/2005	10/14/2005	912795WK3	1/19/2006	3.76%	3.65%	3.77%
1G0092	S	(10,950,000)	98.99	(10,839,077)	10/14/2005	10/14/2005	912795WK3	1/19/2006	3.76%	3.65%	3.77%
1FN012	S	(194,350,000)	98.51	(191,454,185)	10/14/2005	10/14/2005	912795WR8	3/2/2006	3.86%	3.81%	3.86%
1FN045	S	(73,750,000)	98.51	(72,651,125)	10/14/2005	10/14/2005	912795WR8	3/2/2006	3.86%	3.81%	3.86%
1G0092	B	13,425,000	98.35	13,203,622	10/14/2005	10/14/2005	912795WT4	3/16/2006	3.88%	3.84%	3.88%
1FN012	B	276,225,000	98.35	271,670,050	10/14/2005	10/14/2005	912795WT4	3/16/2006	3.88%	3.84%	3.88%
1FN045	B	267,825,000	98.35	263,408,566	10/14/2005	10/14/2005	912795WT4	3/16/2006	3.88%	3.84%	3.88%
1FN012	B	276,225,000	98.27	271,449,070	10/14/2005	10/14/2005	912795WU1	3/23/2006	3.89%	3.85%	3.89%
1FN045	B	267,825,000	98.27	263,194,306	10/14/2005	10/14/2005	912795WU1	3/23/2006	3.89%	3.85%	3.89%
1G0092	B	13,425,000	98.27	13,192,882	10/14/2005	10/14/2005	912795WU1	3/23/2006	3.89%	3.85%	3.89%
1G0092	B	13,425,000	98.20	13,182,679	10/14/2005	10/14/2005	912795WV9	3/30/2006	3.89%	3.85%	3.88%
1FN045	B	267,825,000	98.20	262,990,759	10/14/2005	10/14/2005	912795WV9	3/30/2006	3.89%	3.85%	3.88%
1FN012	B	276,225,000	98.20	271,239,139	10/14/2005	10/14/2005	912795WV9	3/30/2006	3.89%	3.85%	3.88%
1FN012	B	2,650,000	99.11	2,626,309	10/17/2005	10/17/2005	912795WJ6	1/12/2006	3.70%	3.68%	3.72%
1FN045	B	2,600,000	99.11	2,576,756	10/17/2005	10/17/2005	912795WJ6	1/12/2006	3.70%	3.68%	3.72%
1G0092	B	150,000	99.11	148,659	10/17/2005	10/17/2005	912795WJ6	1/12/2006	3.70%	3.68%	3.72%
1FN012	B	150,000	98.15	147,219	10/19/2005	10/19/2005	912795WW7	4/06/2006	3.95%	3.93%	3.95%
1FN045	B	200,000	98.15	196,292	10/19/2005	10/19/2005	912795WW7	4/06/2006	3.95%	3.93%	3.95%
1G0092	B	50,000	98.15	49,073	10/19/2005	10/19/2005	912795WW7	4/06/2006	3.95%	3.93%	3.95%
1FN012	S	(276,225,000)	98.41	(271,841,309)	10/19/2005	10/19/2005	912795WT4	3/16/2006	3.86%	3.86%	3.88%
1FN045	S	(267,825,000)	98.41	(263,574,617)	10/19/2005	10/19/2005	912795WT4	3/16/2006	3.86%	3.86%	3.88%
1G0092	S	(13,425,000)	98.41	(13,211,945)	10/19/2005	10/19/2005	912795WT4	3/16/2006	3.86%	3.86%	3.88%
1G0092	S	(13,425,000)	98.33	(13,200,131)	10						

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(267,825,000)	98.25	(263,124,671)	10/19/2005	10/19/2005	912795WV9	3/30/2006	3.90%	3.88%	3.90%
1FN012	S	(276,225,000)	98.25	(271,377,251)	10/19/2005	10/19/2005	912795WV9	3/30/2006	3.90%	3.88%	3.90%
1G0092	S	(13,425,000)	98.25	(13,189,391)	10/19/2005	10/19/2005	912795WV9	3/30/2006	3.90%	3.88%	3.90%
1FN012	S	(2,650,000)	99.13	(2,626,839)	10/19/2005	10/19/2005	912795WJ6	1/12/2006	3.70%	3.67%	3.70%
1FN045	S	(2,600,000)	99.13	(2,577,276)	10/19/2005	10/19/2005	912795WJ6	1/12/2006	3.70%	3.67%	3.70%
1G0092	S	(150,000)	99.13	(148,689)	10/19/2005	10/19/2005	912795WJ6	1/12/2006	3.70%	3.67%	3.70%
1G0092	B	550,000	98.17	539,924	10/21/2005	10/21/2005	912795WW7	4/06/2006	3.95%	3.94%	3.96%
1FN012	B	11,600,000	98.17	11,387,488	10/21/2005	10/21/2005	912795WW7	4/06/2006	3.95%	3.94%	3.96%
1FN045	B	11,250,000	98.17	11,043,900	10/21/2005	10/21/2005	912795WW7	4/06/2006	3.95%	3.94%	3.96%
1G0092	B	100,000	98.16	98,155	10/31/2005	10/31/2005	912795WX5	4/13/2006	4.05%	4.03%	4.05%
1FN012	B	1,500,000	98.16	1,472,325	10/31/2005	10/31/2005	912795WX5	4/13/2006	4.05%	4.03%	4.05%
1FN045	B	1,600,000	98.16	1,570,480	10/31/2005	10/31/2005	912795WX5	4/13/2006	4.05%	4.03%	4.05%
1FN045	B	33,850,000	98.54	33,356,129	11/16/2005	11/17/2005	912795WV9	3/30/2006	3.92%	3.93%	3.95%
1FN012	B	24,625,000	98.54	24,265,721	11/17/2005	11/17/2005	912795WV9	3/30/2006	3.95%	3.93%	3.95%
1G0092	B	1,375,000	98.54	1,354,939	11/17/2005	11/17/2005	912795WV9	3/30/2006	3.95%	3.93%	3.95%
1FN012	S	(11,750,000)	98.44	(11,567,170)	11/16/2005	11/17/2005	912795WW7	4/06/2006	3.97%	3.99%	4.01%
1FN045	S	(11,450,000)	98.44	(11,271,838)	11/16/2005	11/17/2005	912795WW7	4/06/2006	3.97%	3.99%	4.01%
1G0092	S	(600,000)	98.44	(590,664)	11/16/2005	11/17/2005	912795WW7	4/06/2006	3.97%	3.99%	4.01%
1FN012	S	(1,500,000)	98.35	(1,475,250)	11/16/2005	11/17/2005	912795WX5	4/13/2006	4.01%	4.03%	4.05%
1FN045	S	(1,600,000)	98.35	(1,573,600)	11/16/2005	11/17/2005	912795WX5	4/13/2006	4.01%	4.03%	4.05%
1G0092	S	(100,000)	98.35	(98,350)	11/16/2005	11/17/2005	912795WX5	4/13/2006	4.01%	4.03%	4.05%
1FN012	B	1,400,000	98.61	1,380,498	11/30/2005	11/30/2005	912795WW7	4/06/2006	3.95%	3.93%	3.96%
1FN045	B	1,350,000	98.61	1,331,195	11/30/2005	11/30/2005	912795WW7	4/06/2006	3.95%	3.93%	3.96%
1G0092	B	100,000	98.61	98,607	11/30/2005	11/30/2005	912795WW7	4/06/2006	3.95%	3.93%	3.96%
1FN012	B	233,600,000	98.61	230,355,296	12/16/2005	12/16/2005	912795WY3	4/20/2006	4.00%	3.98%	3.99%
1FN045	B	273,525,000	98.61	269,725,738	12/16/2005	12/16/2005	912795WY3	4/20/2006	4.00%	3.98%	3.99%
1G0092	B	13,000,000	98.61	12,819,430	12/16/2005	12/16/2005	912795WY3	4/20/2006	4.00%	3.98%	3.99%
1FN012	B	233,600,000	98.53	230,166,080	12/16/2005	12/16/2005	912795WZ0	4/27/2006	4.01%	3.99%	4.00%
1FN045	B	273,525,000	98.53	269,504,183	12/16/2005	12/16/2005	912795WZ0	4/27/2006	4.01%	3.99%	4.00%
1G0092	B	13,000,000	98.53	12,808,900	12/16/2005	12/16/2005	912795WZ0	4/27/2006	4.01%	3.99%	4.00%
1FN045	B	273,525,000	98.35	269,009,102	12/16/2005	12/16/2005	912795XB2	5/11/2006	4.07%	4.06%	4.07%
1FN012	B	233,600,000	98.35	229,743,264	12/16/2005	12/16/2005	912795XB2	5/11/2006	4.07%	4.06%	4.07%
1G0092	B	13,000,000	98.35	12,785,370	12/16/2005	12/16/2005	912795XB2	5/11/2006	4.07%	4.06%	4.07%
1G0092	B	11,025,000	99.14	10,930,185	12/19/2005	12/19/2005	912795WS6	3/09/2006	3.87%	3.82%	3.88%
1FN012	B	214,075,000	99.14	212,233,955	12/19/2005	12/19/2005	912795WS6	3/09/2006	3.87%	3.82%	3.88%
1FN045	B	223,200,000	99.14	221,280,480	12/19/2005	12/19/2005	912795WS6	3/09/2006	3.87%	3.82%	3.88%
1FN012	B	214,075,000	99.07	212,073,399	12/19/2005	12/19/2005	912795WT4	3/16/2006	3.87%	3.83%	3.88%
1FN045	B	223,200,000	99.07	221,113,080	12/19/2005	12/19/2005	912795WT4	3/16/2006	3.87%	3.83%	3.88%
1G0092	B	11,025,000	99.07	10,921,916	12/19/2005	12/19/2005	912795WT4	3/16/2006	3.87%	3.83%	3.88%
1FN012	B	214,075,000	98.99	211,912,843	12/19/2005	12/19/2005	912795WU1	3/23/2006	3.87%	3.84%	3.88%
1G0092	B	11,025,000	98.99	10,913,648	12/19/2005	12/19/2005	912795WU1	3/23/2006	3.87%	3.84%	3.88%
1FN045	B	223,200,000	98.99	220,945,680	12/19/2005	12/19/2005	912795WU1	3/23/2006	3.87%	3.84%	3.88%
1G0092	B	8,775,000	99.56	8,736,039	12/20/2005	12/20/2005	912795WM9	2/2/2006	3.63%	3.61%	3.63%
1FN012	B	170,400,000	99.56	169,643,424	12/20/2005	12/20/2005	912795WM9	2/2/2006	3.63%	3.61%	3.63%
1FN045	B	177,650,000	99.56	176,861,234	12/20/2005	12/20/2005	912795WM9	2/2/2006	3.63%	3.61%	3.63%
1FN012	B	170,400,000	99.48	169,517,328	12/20/2005	12/20/2005	912795WN7	2/9/2006	3.66%	3.64%	3.73%
1FN045	B	177,650,000	99.48	176,729,773	12/20/2005	12/20/2005	912795WN7	2/9/2006	3.66%	3.64%	3.73%
1G0092	B	8,775,000	99.48	8,729,546	12/20/2005	12/20/2005	912795WN7	2/9/2006	3.66%	3.64%	3.73%
1FN012	B	170,400,000	99.40	169,379,304	12/20/2005	12/20/2005	912795WP2	2/16/2006	3.72%	3.71%	3.76%
1G0092	B	8,775,000	99.40	8,722,438	12/20/2005	12/20/2005	912795WP2	2/16/2006	3.72%	3.71%	3.76%
1FN045	B	177,650,000	99.40	176,585,877	12/20/2005	12/20/2005	912795WP2	2/16/2006	3.72%	3.71%	3.76%
1FN012	B	211,450,000	98.83	208,984,493	12/21/2005	12/21/2005	912795WW7	4/06/2006	3.96%	3.94%	3.96%
1FN045	B	220,450,000	98.83	217,879,553	12/21/2005	12/21/2005	912795WW7	4/06/2006	3.96%	3.94%	3.96%
1G0092	B	10,875,000	98.83	10,748,198	12/21/2005	12/21/2005	912795WW7	4/06/2006	3.96%	3.94%	3.96%
1FN012	B	211,450,000	98.75	208,808,990	12/21/2005	12/21/2005	912795WX5	4/13/2006	3.98%	3.96%	3.99%
1FN045	B	220,450,000	98.75	217,696,580	12/21/2005	12/21/2005	912795WX5	4/13/2006	3.98%	3.96%	3.99%
1G0092	B	10,875,000	98.75	10,739,171	12/21/2005	12/21/2005	912795WX5	4/13/2006	3.98%	3.96%	3.99%
1G0092	B	100,000	98.85	98,851	12/22/2005	12/22/2005	912795WW7	4/06/2006	3.94%	3.92%	3.95%
1FN012	B	50,000	98.85	49,426	12/22/2005	12/22/2005	912795WW7	4/06/2006	3.94%	3.92%	3.95%
1FN045	B	150,000	98.85	148,277	12/22/2005	12/22/2005	912795WW7	4/06/2006	3.94%	3.92%	3.95%
1G0092	B	12,150,000	99.33	12,068,231	12/30/2005	12/30/2005	912795WR8	3/2/2006	3.91%	3.82%	3.92%
1FN012	S	(233,600,000)	98.49	(230,070,304)	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1FN045	S	(273,525,000)	98.49	(269,392,037)	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1FN012	B	230,200,000	99.24	228,452,782	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1G0092	S	(13,000,000)	98.49	(12,803,570)	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1FN045	B	249,750,000	99.24	247,854,398	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1G0092	B	12,150,000	99.24	12,057,782	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1FN012	B	230,200,000	99.17	228,280,132	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1FN045	B	249,750,000	99.17	247,667,085	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1G0092	B	12,150,000	99.17	12,048,669	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1FN012	B	230,200,000	99.08	228,077,556	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1FN045	B	249,750,000	99.08	247,447,305	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1G0092	B	12,150,000	99.08	12,037,977	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1FN012	B	230,200,000	99.00	227,904,906	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1FN045	B	249,750,000	99.00	247,259,993	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1G0092	B	12,150,000	99.00	12,028,865	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1FN012	B	230,200,000	98.58	226,921,952	12/30/2005	12/30/2005	912795XA4	5/4/2006	4.10%	4.06%	4.11%
1FN045	B	249,750,000	98.58	246,193,560	12/30/2005	12/30/2005	912795XA4	5/4/2006	4.10%	4.06%	4.11%
1G0092	B	12,150,000	98.58	11,976,984	12/30/2005	12/30/2005	912795XA4	5/4/2006	4.10%	4.06%	4.11%
1FN012	B	150,000	98.49	147,734	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1G0092	B	125,000	98.49	123,111	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1FN045	B	100,000	98.49	98,489	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.12%	4.09%	4.12%
1FN012	S	(170,400,000)	99.63	(169,772,928)	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.90%	3.51%	3.89%
1FN045	S	(177,650,000)	99.63	(176,996,248)	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.90%	3.51%	3.89%

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(170,400,000)	99.56	(169,650,240)	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.86%	3.58%	3.89%
1FN045	S	(221,950,000)	98.91	(219,528,526)	12/30/2005	12/30/2005	912795WW7	4/06/2006	4.05%	3.97%	4.05%
1FN045	S	(177,650,000)	99.56	(176,868,340)	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.86%	3.58%	3.89%
1G0092	S	(11,075,000)	98.91	(10,954,172)	12/30/2005	12/30/2005	912795WW7	4/06/2006	4.05%	3.97%	4.05%
1FN012	B	150,000	98.41	147,608	12/30/2005	12/30/2005	912795XC0	5/18/2006	4.13%	4.10%	4.13%
1FN012	S	(170,400,000)	99.49	(169,525,848)	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.85%	3.55%	3.87%
1FN045	S	(177,650,000)	99.49	(176,738,656)	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.85%	3.55%	3.87%
1G0092	S	(8,729,984)	99.49	(8,729,984)	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.85%	3.55%	3.87%
1FN045	B	100,000	98.41	98,405	12/30/2005	12/30/2005	912795XC0	5/18/2006	4.13%	4.10%	4.13%
1G0092	B	125,000	98.41	123,006	12/30/2005	12/30/2005	912795XC0	5/18/2006	4.13%	4.10%	4.13%
1FN045	S	(223,200,000)	99.24	(221,505,912)	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1FN012	S	(214,075,000)	99.24	(212,450,171)	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1FN012	S	(214,075,000)	99.17	(212,289,615)	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1FN045	S	(223,200,000)	99.17	(221,338,512)	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1G0092	S	(11,025,000)	99.24	(10,941,320)	12/30/2005	12/30/2005	912795WS6	3/09/2006	3.96%	3.92%	3.97%
1G0092	S	(11,025,000)	99.17	(10,933,052)	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.95%	3.91%	3.98%
1FN045	S	(223,200,000)	99.08	(221,142,096)	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1G0092	S	(11,025,000)	99.08	(10,923,350)	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1FN012	S	(214,075,000)	99.08	(212,101,229)	12/30/2005	12/30/2005	912795WU1	3/23/2006	4.00%	3.95%	4.00%
1FN012	B	230,200,000	99.63	229,352,864	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.90%	3.51%	3.89%
1FN045	B	249,750,000	99.63	248,830,920	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.90%	3.51%	3.89%
1FN012	B	230,200,000	99.56	229,184,818	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.87%	3.58%	3.89%
1FN045	B	249,750,000	99.56	248,648,603	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.87%	3.58%	3.89%
1G0092	B	12,150,000	99.63	12,105,288	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.90%	3.51%	3.89%
1G0092	B	12,150,000	99.56	12,096,419	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.87%	3.58%	3.89%
1FN012	B	230,200,000	99.49	229,014,470	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.86%	3.55%	3.87%
1FN045	B	249,750,000	99.49	248,463,788	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.86%	3.55%	3.87%
1G0092	S	(10,875,000)	98.82	(10,747,110)	12/30/2005	12/30/2005	912795WX5	4/13/2006	4.07%	4.04%	4.09%
1G0092	B	12,150,000	99.49	12,087,428	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.86%	3.55%	3.87%
1FN012	S	(211,450,000)	98.82	(208,963,348)	12/30/2005	12/30/2005	912795WX5	4/13/2006	4.07%	4.04%	4.09%
1FN045	S	(220,450,000)	98.82	(217,857,508)	12/30/2005	12/30/2005	912795WX5	4/13/2006	4.07%	4.04%	4.09%
1FN012	S	(233,600,000)	98.74	(230,647,296)	12/30/2005	12/30/2005	912795WY3	4/20/2006	4.10%	4.06%	4.12%
1FN045	S	(273,525,000)	98.74	(270,067,644)	12/30/2005	12/30/2005	912795WY3	4/20/2006	4.10%	4.06%	4.12%
1G0092	S	(13,000,000)	98.74	(12,835,680)	12/30/2005	12/30/2005	912795WY3	4/20/2006	4.10%	4.06%	4.12%
1FN012	S	(24,625,000)	99.00	(24,379,489)	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1FN045	S	(33,850,000)	99.00	(33,512,516)	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1G0092	B	12,150,000	99.41	12,078,194	12/30/2005	12/30/2005	912795WQ0	2/23/2006	3.87%	3.62%	3.87%
1FN012	B	230,200,000	99.41	228,839,518	12/30/2005	12/30/2005	912795WQ0	2/23/2006	3.87%	3.62%	3.87%
1FN045	B	249,750,000	99.41	248,273,978	12/30/2005	12/30/2005	912795WQ0	2/23/2006	3.87%	3.62%	3.87%
1FN012	S	(233,600,000)	98.66	(230,467,424)	12/30/2005	12/30/2005	912795WZ0	4/27/2006	4.09%	4.06%	4.11%
1FN045	S	(273,525,000)	98.66	(269,857,030)	12/30/2005	12/30/2005	912795WZ0	4/27/2006	4.09%	4.06%	4.11%
1G0092	S	(13,000,000)	98.66	(12,825,670)	12/30/2005	12/30/2005	912795WZ0	4/27/2006	4.09%	4.06%	4.11%
1FN012	B	230,200,000	99.33	228,650,754	12/30/2005	12/30/2005	912795WR8	3/2/2006	3.91%	3.82%	3.92%
1FN045	B	249,750,000	99.33	248,069,183	12/30/2005	12/30/2005	912795WR8	3/2/2006	3.91%	3.82%	3.92%
1G0092	S	(1,375,000)	99.00	(1,361,291)	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.99%	3.95%	3.99%
1G0092	B	200,000	99.00	198,008	1/9/2006	1/9/2006	912795WW7	4/06/2006	4.12%	4.10%	4.12%
1FN012	B	4,500,000	99.00	4,455,180	1/9/2006	1/9/2006	912795WW7	4/06/2006	4.12%	4.10%	4.12%
1FN045	B	4,850,000	99.00	4,801,694	1/9/2006	1/9/2006	912795WW7	4/06/2006	4.12%	4.10%	4.12%
1G0092	S	(125,000)	98.60	(123,250)	1/6/2006	1/9/2006	912795XB2	5/11/2006	4.03%	4.12%	4.14%
1G0092	S	(125,000)	98.52	(123,150)	1/6/2006	1/9/2006	912795XC0	5/18/2006	4.04%	4.12%	4.15%
1G0092	S	(10,800,000)	99.74	(10,771,380)	1/6/2006	1/9/2006	912795WM9	2/2/2006	3.53%	3.96%	3.97%
1FN012	S	(230,200,000)	99.74	(229,601,480)	1/10/2006	1/10/2006	912795WM9	2/2/2006	4.07%	4.01%	4.06%
1FN045	S	(249,750,000)	99.74	(249,100,650)	1/10/2006	1/10/2006	912795WM9	2/2/2006	4.07%	4.01%	4.06%
1G0092	S	(1,350,000)	99.74	(1,346,490)	1/10/2006	1/10/2006	912795WM9	2/2/2006	4.07%	4.01%	4.06%
1FN012	S	(230,200,000)	99.66	(229,417,320)	1/10/2006	1/10/2006	912795WN7	2/9/2006	4.08%	3.98%	4.07%
1FN045	S	(249,750,000)	99.66	(248,900,850)	1/10/2006	1/10/2006	912795WN7	2/9/2006	4.08%	3.98%	4.07%
1G0092	S	(12,150,000)	99.66	(12,108,690)	1/10/2006	1/10/2006	912795WN7	2/9/2006	4.08%	3.98%	4.07%
1G0092	S	(6,075,000)	99.59	(6,049,789)	1/10/2006	1/10/2006	912795WP2	2/16/2006	4.04%	3.96%	4.04%
1FN012	S	(115,100,000)	99.59	(114,622,335)	1/10/2006	1/10/2006	912795WP2	2/16/2006	4.04%	3.96%	4.04%
1FN045	S	(124,875,000)	99.59	(124,356,769)	1/10/2006	1/10/2006	912795WP2	2/16/2006	4.04%	3.96%	4.04%
1FN045	S	(100,000)	98.51	(98,507)	1/10/2006	1/10/2006	912795XC0	5/18/2006	4.20%	4.15%	4.20%
1FN012	B	24,100,000	98.51	23,740,187	1/10/2006	1/10/2006	912795XC0	5/18/2006	4.20%	4.15%	4.20%
1FN045	B	161,675,000	98.51	159,261,192	1/10/2006	1/10/2006	912795XC0	5/18/2006	4.20%	4.15%	4.20%
1FN045	S	(249,750,000)	99.42	(248,298,953)	1/10/2006	1/10/2006	912795WR8	3/2/2006	4.10%	4.07%	4.10%
1G0092	S	(12,150,000)	99.42	(12,079,409)	1/10/2006	1/10/2006	912795WR8	3/2/2006	4.10%	4.07%	4.10%
1FN045	S	(100,000)	98.59	(98,588)	1/10/2006	1/10/2006	912795XB2	5/11/2006	4.20%	4.16%	4.20%
1G0092	B	5,275,000	98.51	5,196,244	1/10/2006	1/10/2006	912795XC0	5/18/2006	4.20%	4.15%	4.20%
1G0092	S	(12,150,000)	99.18	(12,050,613)	1/11/2006	1/11/2006	912795WU1	3/23/2006	4.15%	4.13%	4.16%
1FN012	S	(230,200,000)	99.43	(228,883,256)	1/11/2006	1/11/2006	912795WR8	3/2/2006	4.12%	4.08%	4.12%
1FN012	S	(230,200,000)	99.35	(228,694,492)	1/11/2006	1/11/2006	912795WS6	3/09/2006	4.13%	4.09%	4.13%
1FN045	S	(249,750,000)	99.35	(248,116,635)	1/11/2006	1/11/2006	912795WS6	3/09/2006	4.13%	4.09%	4.13%
1G0092	S	(12,150,000)	99.35	(12,070,539)	1/11/2006	1/11/2006	912795WS6	3/09/2006	4.13%	4.09%	4.13%
1FN012	S	(230,200,000)	99.27	(228,510,332)	1/11/2006	1/11/2006	912795WT4	3/16/2006	4.13%	4.09%	4.13%
1FN045	S	(249,750,000)	99.27	(247,916,835)	1/11/2006	1/11/2006	912795WT4	3/16/2006	4.13%	4.09%	4.13%
1G0092	S	(12,150,000)	99.27	(12,060,819)	1/11/2006	1/11/2006	912795WT4	3/16/2006	4.13%	4.09%	4.13%
1FN012	B	24,100,000	98.52	23,742,115	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1FN045	B	161,675,000	98.52	159,274,126	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1G0092	B	5,275,000	98.52	5,196,666	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1FN012	S	(230,200,000)	99.18	(228,316,964)	1/11/2006	1/11/2006	912795WU1	3/23/2006	4.15%	4.13%	4.16%
1FN045	S	(249,750,000)	99.18	(247,707,045)	1/11/2006	1/11/2006	912795WU1	3/23/2006	4.15%	4.13%	4.16%
1FN012	S	(230,200,000)	99.10	(228,121,294)	1/11/2006	1/11/2006	912795WV9	3/30/2006	4.17%	4.14%	4.17%
1FN045	S	(249,750,000)	99.10	(247,494,758)	1/11/2006	1/11/2006	912795WV9	3/30/2006	4.17%	4.14%	4.17%
1G0092	S	(12,150,000)	99.10	(12,040,286)	1/11/2006	1/11/2006	912795WV9	3/30/2006	4.17%	4.14%	4.17%
1FN012	S	(4,500,000)	99.01	(4,455,585)	1/11/2006	1/11/2006	912795WW7	4/06/2006	4.18%	4.16%	4.18%
1FN045	S	(4,850,000)	99.01	(4,802,131)							

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(249,750,000)	98.68	(246,440,813)	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.22%	4.19%	4.23%
1G0092	S	(12,150,000)	98.68	(11,989,013)	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.22%	4.19%	4.23%
1FN012	S	(150,000)	98.60	(147,896)	1/11/2006	1/11/2006	912795XB2	5/11/2006	4.21%	4.20%	4.23%
1FN012	S	(48,350,000)	98.52	(47,632,003)	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1FN045	S	(323,350,000)	98.52	(318,548,253)	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1G0092	S	(10,550,000)	98.52	(10,393,333)	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.21%	4.20%	4.23%
1FN012	B	237,700,000	98.93	235,154,233	1/11/2006	1/11/2006	912795WX5	4/13/2006	4.19%	4.17%	4.21%
1FN045	B	262,525,000	98.93	259,713,357	1/11/2006	1/11/2006	912795WX5	4/13/2006	4.19%	4.17%	4.21%
1G0092	B	12,450,000	98.93	12,316,661	1/11/2006	1/11/2006	912795WX5	4/13/2006	4.19%	4.17%	4.21%
1FN012	B	237,700,000	98.85	234,954,565	1/11/2006	1/11/2006	912795WY3	4/20/2006	4.20%	4.19%	4.22%
1FN045	B	262,525,000	98.85	259,492,836	1/11/2006	1/11/2006	912795WY3	4/20/2006	4.20%	4.19%	4.22%
1G0092	B	12,450,000	98.85	12,306,203	1/11/2006	1/11/2006	912795WY3	4/20/2006	4.20%	4.19%	4.22%
1FN012	B	237,700,000	98.76	234,752,520	1/11/2006	1/11/2006	912795WZ0	4/27/2006	4.21%	4.19%	4.22%
1FN045	B	262,525,000	98.76	259,269,690	1/11/2006	1/11/2006	912795WZ0	4/27/2006	4.21%	4.19%	4.22%
1G0092	B	12,450,000	98.76	12,295,620	1/11/2006	1/11/2006	912795WZ0	4/27/2006	4.21%	4.19%	4.22%
1FN012	B	237,700,000	98.68	234,559,983	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.21%	4.19%	4.23%
1FN045	B	262,525,000	98.68	259,057,045	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.21%	4.19%	4.23%
1G0092	B	12,450,000	98.68	12,285,536	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.21%	4.19%	4.23%
1G0092	S	(6,075,000)	99.59	(6,050,153)	1/11/2006	1/11/2006	912795WP2	2/16/2006	4.09%	4.04%	4.08%
1FN012	S	(115,100,000)	99.59	(114,629,241)	1/11/2006	1/11/2006	912795WP2	2/16/2006	4.09%	4.04%	4.08%
1FN045	S	(124,875,000)	99.59	(124,364,261)	1/11/2006	1/11/2006	912795WP2	2/16/2006	4.09%	4.04%	4.08%
1FN012	S	(230,200,000)	99.51	(229,074,322)	1/11/2006	1/11/2006	912795WQ0	2/23/2006	4.09%	4.04%	4.08%
1FN045	S	(249,750,000)	99.51	(248,528,723)	1/11/2006	1/11/2006	912795WQ0	2/23/2006	4.09%	4.04%	4.08%
1G0092	S	(12,150,000)	99.51	(12,090,587)	1/11/2006	1/11/2006	912795WQ0	2/23/2006	4.09%	4.04%	4.08%
1FN012	S	(237,700,000)	98.78	(234,809,568)	1/11/2006	1/13/2006	912795WZ0	4/27/2006	4.13%	4.19%	4.22%
1FN045	S	(262,525,000)	98.78	(259,332,696)	1/11/2006	1/13/2006	912795WZ0	4/27/2006	4.13%	4.19%	4.22%
1G0092	S	(12,450,000)	98.78	(12,298,608)	1/11/2006	1/13/2006	912795WZ0	4/27/2006	4.13%	4.19%	4.22%
1FN012	S	(237,700,000)	98.70	(234,614,654)	1/11/2006	1/13/2006	912795XA4	5/4/2006	4.14%	4.19%	4.23%
1FN045	S	(262,525,000)	98.70	(259,117,426)	1/11/2006	1/13/2006	912795XA4	5/4/2006	4.14%	4.19%	4.23%
1G0092	S	(12,450,000)	98.70	(12,288,399)	1/11/2006	1/13/2006	912795XA4	5/4/2006	4.14%	4.19%	4.23%
1FN012	S	(237,700,000)	98.95	(235,211,281)	1/11/2006	1/13/2006	912795WX5	4/13/2006	4.10%	4.17%	4.21%
1FN045	S	(262,525,000)	98.95	(259,776,363)	1/11/2006	1/13/2006	912795WX5	4/13/2006	4.10%	4.17%	4.21%
1G0092	S	(12,450,000)	98.95	(12,319,649)	1/11/2006	1/13/2006	912795WX5	4/13/2006	4.10%	4.17%	4.21%
1G0092	S	(12,450,000)	98.87	(12,309,066)	1/11/2006	1/13/2006	912795WY3	4/20/2006	4.12%	4.19%	4.22%
1FN012	S	(237,700,000)	98.87	(235,009,236)	1/11/2006	1/13/2006	912795WY3	4/20/2006	4.12%	4.19%	4.22%
1FN045	S	(262,525,000)	98.87	(259,553,217)	1/11/2006	1/13/2006	912795WY3	4/20/2006	4.12%	4.19%	4.22%
1FN012	B	13,600,000	99.15	13,484,400	1/23/2006	1/23/2006	912795WW7	4/06/2006	4.19%	4.18%	4.22%
1FN045	B	13,700,000	99.15	13,583,550	1/23/2006	1/23/2006	912795WW7	4/06/2006	4.19%	4.18%	4.22%
1G0092	B	650,000	99.15	644,475	1/23/2006	1/23/2006	912795WW7	4/06/2006	4.19%	4.18%	4.22%
1FN012	B	7,400,000	99.14	7,336,656	1/31/2006	1/31/2006	912795WX5	4/13/2006	4.28%	4.27%	4.29%
1FN045	B	7,650,000	99.14	7,584,516	1/31/2006	1/31/2006	912795WX5	4/13/2006	4.28%	4.27%	4.29%
1G0092	B	400,000	99.14	396,576	1/31/2006	1/31/2006	912795WX5	4/13/2006	4.28%	4.27%	4.29%
1FN045	B	15,275,000	99.41	15,185,030	2/15/2006	2/16/2006	912795WW7	4/06/2006	4.24%	4.31%	4.33%
1FN012	B	14,750,000	99.41	14,663,123	2/15/2006	2/16/2006	912795WW7	4/06/2006	4.24%	4.31%	4.33%
1G0092	S	(650,000)	99.48	(646,607)	2/21/2006	2/21/2006	912795WW7	4/06/2006	4.27%	4.25%	4.28%
1G0092	S	(400,000)	99.39	(397,540)	2/21/2006	2/21/2006	912795WX5	4/13/2006	4.34%	4.32%	4.39%
1G0092	B	850,000	99.48	845,572	2/21/2006	2/21/2006	912795WW7	4/06/2006	4.26%	4.25%	4.28%
1FN012	B	1,500,000	99.55	1,493,295	2/28/2006	2/28/2006	912795WW7	4/06/2006	4.35%	4.34%	4.35%
1FN045	B	1,550,000	99.55	1,543,072	2/28/2006	2/28/2006	912795WW7	4/06/2006	4.35%	4.34%	4.35%
1G0092	B	100,000	99.55	99,553	2/28/2006	2/28/2006	912795WW7	4/06/2006	4.35%	4.34%	4.35%
1G0092	S	(950,000)	99.59	(946,124)	3/3/2006	3/3/2006	912795WW7	4/06/2006	4.32%	4.30%	4.33%
1G0092	B	325,000	99.42	323,099	3/3/2006	3/3/2006	912795WY3	4/20/2006	4.39%	4.38%	4.41%
1FN012	B	4,200,000	99.48	4,178,076	3/8/2006	3/8/2006	912795WY3	4/20/2006	4.37%	4.36%	4.39%
1FN045	B	4,350,000	99.48	4,327,293	3/8/2006	3/8/2006	912795WY3	4/20/2006	4.37%	4.36%	4.39%
1G0092	B	175,000	99.48	174,087	3/8/2006	3/8/2006	912795WY3	4/20/2006	4.37%	4.36%	4.39%
1FN012	S	(29,850,000)	99.67	(29,752,391)	3/9/2006	3/10/2006	912795WW7	4/06/2006	4.20%	4.34%	4.36%
1FN045	S	(30,525,000)	99.67	(30,425,183)	3/9/2006	3/10/2006	912795WW7	4/06/2006	4.20%	4.34%	4.36%
1FN012	B	25,000	99.42	24,854	3/9/2006	3/10/2006	912795WZ0	4/27/2006	4.29%	4.37%	4.38%
1FN045	B	200,000	99.42	198,832	3/9/2006	3/10/2006	912795WZ0	4/27/2006	4.29%	4.37%	4.38%
1G0092	B	75,000	99.42	74,562	3/9/2006	3/10/2006	912795WZ0	4/27/2006	4.29%	4.37%	4.38%
1FN012	S	(4,200,000)	99.50	(4,179,084)	3/9/2006	3/10/2006	912795WY3	4/20/2006	4.27%	4.35%	4.37%
1FN045	S	(4,350,000)	99.50	(4,328,337)	3/9/2006	3/10/2006	912795WY3	4/20/2006	4.27%	4.35%	4.37%
1G0092	S	(500,000)	99.50	(497,510)	3/9/2006	3/10/2006	912795WY3	4/20/2006	4.27%	4.35%	4.37%
1FN012	S	(7,400,000)	99.59	(7,369,586)	3/9/2006	3/10/2006	912795WX5	4/13/2006	4.23%	4.33%	4.34%
1FN045	S	(7,650,000)	99.59	(7,618,559)	3/9/2006	3/10/2006	912795WX5	4/13/2006	4.23%	4.33%	4.34%
1FN012	S	(25,000)	99.49	(24,872)	3/16/2006	3/16/2006	912795WZ0	4/27/2006	4.41%	4.40%	4.43%
1FN045	S	(200,000)	99.49	(198,972)	3/16/2006	3/16/2006	912795WZ0	4/27/2006	4.41%	4.40%	4.43%
1G0092	S	(75,000)	99.49	(74,615)	3/16/2006	3/16/2006	912795WZ0	4/27/2006	4.41%	4.40%	4.43%
1G0092	B	25,000	99.40	24,849	3/16/2006	3/16/2006	912795XA4	5/4/2006	4.44%	4.42%	4.44%
1FN045	B	1,425,000	99.40	1,416,393	3/16/2006	3/16/2006	912795XA4	5/4/2006	4.44%	4.42%	4.44%
1FN045	S	(100,750,000)	99.26	(100,005,458)	3/27/2006	3/27/2006	912795XD8	5/25/2006	4.51%	4.48%	4.51%
1G0092	B	8,450,000	99.26	8,387,301	3/24/2006	3/27/2006	912795XD8	5/25/2006	4.31%	4.50%	4.53%
1FN012	B	183,775,000	99.26	182,411,390	3/24/2006	3/27/2006	912795XD8	5/25/2006	4.31%	4.50%	4.53%
1FN045	B	186,150,000	99.26	184,768,767	3/24/2006	3/27/2006	912795XD8	5/25/2006	4.31%	4.50%	4.53%
1FN012	B	183,775,000	99.17	182,245,992	3/24/2006	3/27/2006	912795XE6	6/1/2006	4.34%	4.51%	4.53%
1FN045	B	186,150,000	99.17	184,601,232	3/24/2006	3/27/2006	912795XE6	6/1/2006	4.34%	4.51%	4.53%
1G0092	B	8,450,000	99.17	8,379,696	3/24/2006	3/27/2006	912795XE6	6/1/2006	4.34%	4.51%	4.53%
1FN045	B	186,150,000	99.08	184,435,559	3/24/2006	3/27/2006	912795XF3	6/8/2006	4.36%	4.51%	4.53%
1G0092	B	8,450,000	99.08	8,372,176	3/24/2006	3/27/2006	912795XF3	6/8/2006	4.36%	4.51%	4.53%
1FN012	B	183,775,000	99.08	182,082,432	3/24/2006	3/27/2006	912795XF3	6/8/2006	4.36%	4.51%	4.53%
1FN012	B	183,775,000	98.99	181,917,035	3/24/2006	3/27/2006	912795XG1	6/15/2006	4.39%	4.51%	4.55%
1FN045	B	186,150,000	98.99	184,268,024	3/24/2006	3/27/2006	912795XG1	6/15/2006	4.39%	4.51%	4.55%
1G0092	B	8,450,000	98.99	8,364,571	3/24/2006	3/27/2006	912795XG1	6/15/2006	4.39%	4.51%	4.55%
1FN012	B	159,825,000	98.91	158,087,702	3/27/2006	3/28/2006	912795XH9	6/22/2006	4.50%	4.48%	4.52%
1G0092	B	7,325,000	98.91	7,245,377	3/27/2006	3/28/2006	912795XH9	6/22/2006	4.50%	4.48%	4.52%
1FN045	B	161,725,000	98.91	159,967,049	3/27/2006	3/28/2006	912795XH9	6/22/			

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	161,725,000	98.83	159,827,966	3/27/2006	3/28/2006	912795XJ5	6/29/2006	4.49%	4.48%	4.51%
1G0092	B	7,325,000	98.83	7,239,078	3/27/2006	3/28/2006	912795XJ5	6/29/2006	4.49%	4.48%	4.51%
1G0092	B	7,325,000	98.74	7,232,632	3/27/2006	3/28/2006	912795XK2	7/6/2006	4.49%	4.49%	4.52%
1FN012	B	159,825,000	98.74	157,809,607	3/27/2006	3/28/2006	912795XK2	7/6/2006	4.49%	4.49%	4.52%
1FN045	B	161,725,000	98.74	159,685,648	3/27/2006	3/28/2006	912795XK2	7/6/2006	4.49%	4.49%	4.52%
1FN012	B	159,825,000	98.65	157,664,166	3/27/2006	3/28/2006	912795XL0	7/13/2006	4.51%	4.50%	4.52%
1FN045	B	161,725,000	98.65	159,538,478	3/27/2006	3/28/2006	912795XL0	7/13/2006	4.51%	4.50%	4.52%
1G0092	B	7,325,000	98.65	7,225,966	3/27/2006	3/28/2006	912795XL0	7/13/2006	4.51%	4.50%	4.52%
1FN012	B	173,250,000	98.57	170,775,990	3/28/2006	3/29/2006	912795XM8	7/20/2006	4.51%	4.53%	4.56%
1FN045	B	175,300,000	98.57	172,796,716	3/28/2006	3/29/2006	912795XM8	7/20/2006	4.51%	4.53%	4.56%
1G0092	B	7,950,000	98.57	7,836,474	3/28/2006	3/29/2006	912795XM8	7/20/2006	4.51%	4.53%	4.56%
1FN012	B	173,250,000	98.48	170,621,798	3/28/2006	3/29/2006	912795XN6	7/27/2006	4.51%	4.53%	4.57%
1FN045	B	175,300,000	98.48	172,640,699	3/28/2006	3/29/2006	912795XN6	7/27/2006	4.51%	4.53%	4.57%
1G0092	B	7,950,000	98.48	7,829,399	3/28/2006	3/29/2006	912795XN6	7/27/2006	4.51%	4.53%	4.57%
1G0092	B	7,950,000	98.39	7,821,846	3/28/2006	3/29/2006	912795XP1	8/03/2006	4.53%	4.55%	4.59%
1FN012	B	173,250,000	98.39	170,457,210	3/28/2006	3/29/2006	912795XP1	8/03/2006	4.53%	4.55%	4.59%
1FN045	B	175,300,000	98.39	172,474,164	3/28/2006	3/29/2006	912795XP1	8/03/2006	4.53%	4.55%	4.59%
1G0092	B	7,950,000	98.30	7,814,453	3/28/2006	3/29/2006	912795XQ9	8/10/2006	4.55%	4.55%	4.60%
1FN012	B	173,250,000	98.30	170,296,088	3/28/2006	3/29/2006	912795XQ9	8/10/2006	4.55%	4.55%	4.60%
1FN045	B	175,300,000	98.30	172,311,135	3/28/2006	3/29/2006	912795XQ9	8/10/2006	4.55%	4.55%	4.60%
1G0092	B	7,250,000	98.22	7,120,878	3/29/2006	3/30/2006	912795XR7	8/17/2006	4.55%	4.57%	4.61%
1FN012	B	155,700,000	98.22	152,926,983	3/29/2006	3/30/2006	912795XR7	8/17/2006	4.55%	4.57%	4.61%
1FN045	B	157,600,000	98.22	154,793,144	3/29/2006	3/30/2006	912795XR7	8/17/2006	4.55%	4.57%	4.61%
1G0092	B	7,250,000	98.12	7,113,845	3/29/2006	3/30/2006	912795XS5	8/24/2006	4.57%	4.59%	4.61%
1FN012	B	155,700,000	98.12	152,775,954	3/29/2006	3/30/2006	912795XS5	8/24/2006	4.57%	4.59%	4.61%
1FN045	B	157,600,000	98.12	154,640,272	3/29/2006	3/30/2006	912795XS5	8/24/2006	4.57%	4.59%	4.61%
1FN012	B	4,125,000	99.57	4,107,345	3/31/2006	3/31/2006	912795XA4	5/4/2006	4.53%	4.51%	4.55%
1FN045	B	4,250,000	99.57	4,231,810	3/31/2006	3/31/2006	912795XA4	5/4/2006	4.53%	4.51%	4.55%
1G0092	B	300,000	99.57	298,716	3/31/2006	3/31/2006	912795XA4	5/4/2006	4.53%	4.51%	4.55%
1FN012	S	(183,775,000)	99.28	(182,457,333)	4/5/2006	4/5/2006	912795XE6	6/1/2006	4.53%	4.50%	4.54%
1FN045	S	(186,150,000)	99.28	(184,815,305)	4/5/2006	4/5/2006	912795XE6	6/1/2006	4.53%	4.50%	4.54%
1G0092	S	(8,450,000)	99.28	(8,389,414)	4/5/2006	4/5/2006	912795XE6	6/1/2006	4.53%	4.50%	4.54%
1G0092	S	(8,450,000)	99.19	(8,381,809)	4/5/2006	4/5/2006	912795XF3	6/8/2006	4.54%	4.52%	4.54%
1FN012	S	(183,775,000)	99.19	(182,291,936)	4/5/2006	4/5/2006	912795XF3	6/8/2006	4.54%	4.52%	4.54%
1FN045	S	(186,150,000)	99.19	(184,647,770)	4/5/2006	4/5/2006	912795XF3	6/8/2006	4.54%	4.52%	4.54%
1FN012	S	(183,775,000)	99.11	(182,130,214)	4/5/2006	4/5/2006	912795XG1	6/15/2006	4.54%	4.51%	4.54%
1FN045	S	(186,150,000)	99.11	(184,483,958)	4/5/2006	4/5/2006	912795XG1	6/15/2006	4.54%	4.51%	4.54%
1G0092	S	(8,450,000)	99.11	(8,374,373)	4/5/2006	4/5/2006	912795XG1	6/15/2006	4.54%	4.51%	4.54%
1G0092	S	(7,325,000)	99.01	(7,252,776)	4/5/2006	4/5/2006	912795XH9	6/22/2006	4.55%	4.52%	4.54%
1FN012	S	(159,825,000)	99.01	(158,249,126)	4/5/2006	4/5/2006	912795XH9	6/22/2006	4.55%	4.52%	4.54%
1FN045	S	(161,725,000)	99.01	(160,130,392)	4/5/2006	4/5/2006	912795XH9	6/22/2006	4.55%	4.52%	4.54%
1G0092	B	700,000	98.19	687,337	4/5/2006	4/5/2006	912795XS5	8/24/2006	4.62%	4.60%	4.61%
1FN012	B	93,575,000	98.19	91,882,228	4/5/2006	4/5/2006	912795XS5	8/24/2006	4.62%	4.60%	4.61%
1FN045	B	28,850,000	98.19	28,328,104	4/5/2006	4/5/2006	912795XS5	8/24/2006	4.62%	4.60%	4.61%
1FN012	S	(4,125,000)	99.63	(4,109,820)	4/4/2006	4/5/2006	912795XA4	5/4/2006	4.42%	4.54%	4.58%
1FN045	S	(5,675,000)	99.63	(5,654,116)	4/4/2006	4/5/2006	912795XA4	5/4/2006	4.42%	4.54%	4.58%
1G0092	S	(325,000)	99.63	(323,804)	4/4/2006	4/5/2006	912795XA4	5/4/2006	4.42%	4.54%	4.58%
1FN012	S	(183,775,000)	99.37	(182,619,055)	4/5/2006	4/5/2006	912795XD8	5/25/2006	4.53%	4.50%	4.54%
1FN045	S	(85,400,000)	99.37	(84,862,834)	4/5/2006	4/5/2006	912795XD8	5/25/2006	4.53%	4.50%	4.54%
1G0092	S	(8,450,000)	99.37	(8,396,850)	4/5/2006	4/5/2006	912795XD8	5/25/2006	4.53%	4.50%	4.54%
1FN012	S	(159,825,000)	98.94	(158,135,650)	4/5/2006	4/6/2006	912795XJ5	6/29/2006	4.48%	4.52%	4.54%
1FN045	S	(161,725,000)	98.94	(160,015,567)	4/5/2006	4/6/2006	912795XJ5	6/29/2006	4.48%	4.52%	4.54%
1G0092	S	(7,325,000)	98.94	(7,247,575)	4/5/2006	4/6/2006	912795XJ5	6/29/2006	4.48%	4.52%	4.54%
1FN012	S	(159,825,000)	98.85	(157,987,013)	4/5/2006	4/6/2006	912795XK2	7/6/2006	4.50%	4.54%	4.55%
1G0092	S	(7,325,000)	98.85	(7,240,763)	4/5/2006	4/6/2006	912795XK2	7/6/2006	4.50%	4.54%	4.55%
1FN045	S	(161,725,000)	98.85	(159,865,163)	4/5/2006	4/6/2006	912795XK2	7/6/2006	4.50%	4.54%	4.55%
1FN012	S	(159,825,000)	98.76	(157,844,768)	4/5/2006	4/6/2006	912795XL0	7/13/2006	4.51%	4.53%	4.54%
1FN045	S	(161,725,000)	98.76	(159,721,227)	4/5/2006	4/6/2006	912795XL0	7/13/2006	4.51%	4.53%	4.54%
1FN012	S	(173,250,000)	98.67	(170,950,973)	4/5/2006	4/6/2006	912795XM8	7/20/2006	4.51%	4.54%	4.55%
1FN045	S	(175,300,000)	98.67	(172,973,769)	4/5/2006	4/6/2006	912795XM8	7/20/2006	4.51%	4.54%	4.55%
1G0092	S	(7,325,000)	98.76	(7,234,243)	4/5/2006	4/6/2006	912795XL0	7/13/2006	4.51%	4.53%	4.54%
1G0092	S	(7,950,000)	98.67	(7,844,504)	4/5/2006	4/6/2006	912795XM8	7/20/2006	4.51%	4.54%	4.55%
1G0092	S	(7,950,000)	98.61	(7,839,177)	4/5/2006	4/6/2006	912795XN6	7/27/2006	4.44%	4.48%	4.57%
1FN045	S	(175,300,000)	98.61	(172,856,318)	4/5/2006	4/6/2006	912795XN6	7/27/2006	4.44%	4.48%	4.57%
1FN012	S	(173,250,000)	98.61	(170,834,895)	4/5/2006	4/6/2006	912795XN6	7/27/2006	4.44%	4.48%	4.57%
1G0092	S	(7,950,000)	98.48	(7,829,399)	4/5/2006	4/6/2006	912795XP1	8/03/2006	4.55%	4.58%	4.60%
1FN012	S	(173,250,000)	98.48	(170,621,798)	4/5/2006	4/6/2006	912795XP1	8/03/2006	4.55%	4.58%	4.60%
1FN045	S	(175,300,000)	98.48	(172,640,699)	4/5/2006	4/6/2006	912795XP1	8/03/2006	4.55%	4.58%	4.60%
1FN045	B	107,300,000	98.30	105,472,681	4/5/2006	4/6/2006	912795XR7	8/17/2006	4.58%	4.60%	4.61%
1FN012	B	67,675,000	98.30	66,522,495	4/5/2006	4/6/2006	912795XR7	8/17/2006	4.58%	4.60%	4.61%
1G0092	B	2,975,000	98.30	2,924,336	4/5/2006	4/6/2006	912795XR7	8/17/2006	4.58%	4.60%	4.61%
1FN012	S	(173,250,000)	98.40	(170,471,070)	4/6/2006	4/7/2006	912795XQ9	8/10/2006	4.58%	4.59%	4.61%
1FN045	S	(175,300,000)	98.40	(172,488,188)	4/6/2006	4/7/2006	912795XQ9	8/10/2006	4.58%	4.59%	4.61%
1G0092	S	(7,950,000)	98.40	(7,822,482)	4/6/2006	4/7/2006	912795XQ9	8/10/2006	4.58%	4.59%	4.61%
1FN012	S	(223,375,000)	98.30	(219,582,093)	4/6/2006	4/7/2006	912795XR7	8/17/2006	4.60%	4.61%	4.62%
1FN045	S	(264,900,000)	98.30	(260,401,998)	4/6/2006	4/7/2006	912795XR7	8/17/2006	4.60%	4.61%	4.62%
1G0092	S	(10,225,000)	98.30	(10,051,380)	4/6/2006	4/7/2006	912795XR7	8/17/2006	4.60%	4.61%	4.62%
1FN012	S	(249,275,000)	98.21	(244,817,963)	4/6/2006	4/7/2006	912795XS5	8/24/2006	4.60%	4.61%	4.62%
1FN045	S	(186,450,000)	98.21	(183,116,274)	4/6/2006	4/7/2006	912795XS5	8/24/2006	4.60%	4.61%	4.62%
1G0092	S	(7,950,000)	98.21	(7,807,854)	4/6/2006	4/7/2006	912795XS5	8/24/2006	4.60%	4.61%	4.62%
1G0092	B	50,000	99.48	49,742	4/6/2006	4/7/2006	912795XC0	5/18/2006	4.42%	4.52%	4.55%
1FN012	B	525,000	99.48	522,291	4/6/2006	4/7/2006	912795XC0	5/18/2006	4.42%	4.52%	4.55%
1FN045	B	550,000	99.48	547,162	4/6/2006	4/7/2006	912795XC0	5/18/2006	4.42%	4.52%	4.55%
1FN012	S	(525,000)	99.57	(522,722)	4/13/2006	4/13/2006	912795XC0	5/18/2006	4.46%	4.45%	4.55%
1FN045	B	1,250,000	99.62	1,245,200	4/17/2006	4/17/2006	912795XC0	5/18/2006	4.46%	4.44%	4.51%
1G0092	B	75,000	99.62	74,712	4/17/2006	4/17/2006	912795XC0	5/18/2006	4.46%	4.44%	

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	28,550,000	99.49	28,404,395	4/20/2006	4/21/2006	912795XE6	6/1/2006	4.37%	4.47%	4.48%
1G0092	B	1,450,000	99.49	1,442,605	4/20/2006	4/21/2006	912795XE6	6/1/2006	4.37%	4.47%	4.48%
1FN045	S	(1,800,000)	99.67	(1,794,006)	4/20/2006	4/21/2006	912795XC0	5/18/2006	4.28%	4.44%	4.46%
1G0092	S	(125,000)	99.67	(124,584)	4/20/2006	4/21/2006	912795XC0	5/18/2006	4.28%	4.44%	4.46%
1FN012	B	800,000	99.52	796,160	4/25/2006	4/25/2006	912795XE6	6/1/2006	4.67%	4.51%	4.55%
1G0092	B	50,000	99.52	49,760	4/25/2006	4/25/2006	912795XE6	6/1/2006	4.67%	4.51%	4.55%
1FN045	B	825,000	99.52	821,040	4/25/2006	4/25/2006	912795XE6	6/1/2006	4.67%	4.51%	4.55%
1FN012	B	75,000	99.57	74,676	4/27/2006	4/28/2006	912795XE6	6/1/2006	4.44%	4.55%	4.58%
1FN045	B	975,000	99.57	970,788	4/27/2006	4/28/2006	912795XE6	6/1/2006	4.44%	4.55%	4.58%
1FN012	B	50,000	99.57	49,784	4/28/2006	4/28/2006	912795XE6	6/1/2006	4.57%	4.53%	4.56%
1FN045	B	1,000,000	99.57	995,680	4/28/2006	4/28/2006	912795XE6	6/1/2006	4.57%	4.53%	4.56%
1FN012	S	(28,875,000)	99.66	(28,777,403)	5/5/2006	5/5/2006	912795XE6	6/1/2006	4.51%	4.50%	4.54%
1FN045	S	(31,350,000)	99.66	(31,244,037)	5/5/2006	5/5/2006	912795XE6	6/1/2006	4.51%	4.50%	4.54%
1G0092	S	(1,500,000)	99.66	(1,494,930)	5/5/2006	5/5/2006	912795XE6	6/1/2006	4.51%	4.50%	4.54%
1G0371	B	50,000	99.17	49,584	5/9/2006	5/10/2006	912795XL0	7/13/2006	4.61%	4.67%	4.69%
1G0092	B	100,000	99.17	99,168	5/10/2006	5/10/2006	912795XL0	7/13/2006	4.68%	4.67%	4.71%
1FN012	B	3,300,000	99.17	3,272,544	5/10/2006	5/10/2006	912795XL0	7/13/2006	4.68%	4.67%	4.71%
1FN045	B	3,350,000	99.17	3,322,128	5/10/2006	5/10/2006	912795XL0	7/13/2006	4.68%	4.67%	4.71%
1G0092	B	21,350,000	99.24	21,187,740	5/15/2006	5/15/2006	912795XL0	7/13/2006	4.64%	4.63%	4.65%
1FN045	B	31,200,000	99.29	30,979,728	5/18/2006	5/19/2006	912795XL0	7/13/2006	4.54%	4.61%	4.64%
1FN012	B	30,500,000	99.29	30,284,670	5/18/2006	5/19/2006	912795XL0	7/13/2006	4.54%	4.61%	4.64%
1G0092	B	1,350,000	99.29	1,340,469	5/18/2006	5/19/2006	912795XL0	7/13/2006	4.54%	4.61%	4.64%
1G0371	B	75,000	99.29	74,471	5/18/2006	5/19/2006	912795XL0	7/13/2006	4.54%	4.61%	4.64%
1FN012	B	34,575,000	99.33	34,343,693	5/22/2006	5/22/2006	912795XL0	7/13/2006	4.63%	4.60%	4.63%
1FN045	B	35,375,000	99.33	35,138,341	5/22/2006	5/22/2006	912795XL0	7/13/2006	4.63%	4.60%	4.63%
1G0371	B	75,000	99.33	74,498	5/22/2006	5/22/2006	912795XL0	7/13/2006	4.63%	4.60%	4.63%
1G0092	B	1,525,000	99.33	1,514,798	5/22/2006	5/22/2006	912795XL0	7/13/2006	4.63%	4.60%	4.63%
1G0371	B	950,000	99.36	943,882	5/24/2006	5/24/2006	912795XL0	7/13/2006	4.64%	4.62%	4.64%
1FN012	B	2,600,000	99.35	2,583,204	5/31/2006	5/31/2006	912795XM8	7/20/2006	4.65%	4.61%	4.65%
1FN045	B	2,600,000	99.35	2,583,204	5/31/2006	5/31/2006	912795XM8	7/20/2006	4.65%	4.61%	4.65%
1G0092	B	200,000	99.35	198,708	5/31/2006	5/31/2006	912795XM8	7/20/2006	4.65%	4.61%	4.65%
1G0092	B	2,900,000	99.38	2,882,020	6/2/2006	6/2/2006	912795XM8	7/20/2006	4.65%	4.62%	4.65%
1FN012	B	150,000	99.43	149,145	6/6/2006	6/6/2006	912795XM8	7/20/2006	4.66%	4.65%	4.67%
1FN045	B	150,000	99.43	149,145	6/6/2006	6/6/2006	912795XM8	7/20/2006	4.66%	4.65%	4.67%
1FN012	B	186,725,000	99.00	184,848,414	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN045	B	190,900,000	99.00	188,981,455	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN069	B	5,550,000	99.00	5,494,223	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN070	B	5,675,000	99.00	5,617,966	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1G0092	B	14,650,000	99.00	14,502,768	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1G0371	B	725,000	99.00	717,714	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN012	B	186,725,000	98.90	184,663,556	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN045	B	190,900,000	98.90	188,792,464	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN069	B	5,550,000	98.90	5,488,728	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN070	B	5,675,000	98.90	5,612,348	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1G0092	B	14,650,000	98.90	14,488,264	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1G0371	B	725,000	98.90	716,996	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN012	B	186,725,000	98.81	184,501,105	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN045	B	190,900,000	98.81	188,626,381	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN069	B	5,550,000	98.81	5,483,900	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN070	B	5,675,000	98.81	5,607,411	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1G0092	B	14,650,000	98.81	14,475,519	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1G0371	B	725,000	98.81	716,365	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN012	B	186,725,000	98.71	184,316,248	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN045	B	190,900,000	98.71	188,437,390	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN069	B	5,550,000	98.71	5,478,405	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN070	B	5,675,000	98.71	5,601,793	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1G0092	B	14,650,000	98.71	14,461,015	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1G0371	B	725,000	98.71	715,648	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN069	S	(5,550,000)	99.00	(5,494,223)	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN070	S	(5,675,000)	99.00	(5,617,966)	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN069	S	(5,550,000)	98.90	(5,488,728)	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN070	S	(5,675,000)	98.90	(5,612,348)	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN069	S	(5,550,000)	98.81	(5,483,900)	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN070	S	(5,675,000)	98.81	(5,607,411)	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN069	S	(5,550,000)	98.71	(5,478,405)	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN070	S	(5,675,000)	98.71	(5,601,793)	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN012	B	5,550,000	99.00	5,494,223	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN045	B	5,675,000	99.00	5,617,966	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.70%	4.69%	4.75%
1FN012	B	5,550,000	98.90	5,488,728	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN045	B	5,675,000	98.90	5,612,348	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.73%	4.70%	4.76%
1FN012	B	5,550,000	98.81	5,483,900	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN045	B	5,675,000	98.81	5,607,411	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.71%	4.69%	4.76%
1FN012	B	5,550,000	98.71	5,478,405	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1FN045	B	5,675,000	98.71	5,601,793	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.74%	4.72%	4.77%
1G0371	S	(1,150,000)	99.65	(1,145,941)	6/15/2006	6/15/2006	912795XL0	7/13/2006	4.54%	4.48%	4.58%
1FN012	S	(68,375,000)	99.65	(68,133,636)	6/15/2006	6/15/2006	912795XL0	7/13/2006	4.54%	4.48%	4.58%
1FN045	S	(69,925,000)	99.65	(69,678,165)	6/15/2006	6/15/2006	912795XL0	7/13/2006	4.54%	4.48%	4.58%
1G0092	S	(24,325,000)	99.65	(24,239,133)	6/15/2006	6/15/2006	912795XL0	7/13/2006	4.54%	4.48%	4.58%
1FN012	S	(2,750,000)	99.56	(2,737,763)	6/15/2006	6/15/2006	912795XM8	7/20/2006	4.58%	4.49%	4.61%
1FN045	S	(2,750,000)	99.56	(2,737,763)	6/15/2006	6/15/2006	912795XM8	7/20/2006	4.58%	4.49%	4.61%
1G0092	S	(3,100,000)	99.56	(3,086,205)	6/15/2006	6/15/2006	912795XM8	7/20/2006	4.58%	4.49%	4.61%
1FN012	B	210,250,000	98.61	207,323,320	6/16/2006	6/16/2006	912795XX4	9/28/2006	4.82%	4.77%	4.82%
1FN045	B	214,975,000	98.61	211,982,548	6/16/2006	6/16/2006	912795XX4	9/28/2006	4.82%	4.77%	4.82%
1G0092	B	9,325,000	98.61	9,195,196	6/16/2006	6/16/2006	912795XX4	9/28/2006	4.82%	4.77%	4.82%
1G0371	B	525,000	98.61	517,692	6/16/2006	6/16/2006	912795XX4	9/28/2006	4.82%	4.77%	4.82%
1FN012	B	210,250,000	98.51	207,106,763	6/16/2006	6/16/2006	912795XY2	10/5/2006	4.85%	4.81%	4.85%
1FN045	B	214,975,000	98.51	211,761,124	6/16/2006						

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	9,325,000	98.51	9,185,591	6/16/2006	6/16/2006	912795XY2	10/5/2006	4.85%	4.81%	4.85%
1G0371	B	525,000	98.51	517,151	6/16/2006	6/16/2006	912795XY2	10/5/2006	4.85%	4.81%	4.85%
1G0092	B	9,325,000	98.40	9,176,173	6/16/2006	6/16/2006	912795XZ9	10/12/2006	4.87%	4.84%	4.87%
1G0371	B	525,000	98.40	516,621	6/16/2006	6/16/2006	912795XZ9	10/12/2006	4.87%	4.84%	4.87%
1FN012	B	210,250,000	98.40	206,894,410	6/16/2006	6/16/2006	912795XZ9	10/12/2006	4.87%	4.84%	4.87%
1FN045	B	214,975,000	98.40	211,543,999	6/16/2006	6/16/2006	912795XZ9	10/12/2006	4.87%	4.84%	4.87%
1G0092	B	9,325,000	98.30	9,166,662	6/16/2006	6/16/2006	912795YA3	10/19/2006	4.89%	4.85%	4.88%
1FN012	B	210,250,000	98.30	206,679,955	6/16/2006	6/16/2006	912795YA3	10/19/2006	4.89%	4.85%	4.88%
1FN045	B	214,975,000	98.30	211,324,725	6/16/2006	6/16/2006	912795YA3	10/19/2006	4.89%	4.85%	4.88%
1G0371	B	525,000	98.30	516,086	6/16/2006	6/16/2006	912795YA3	10/19/2006	4.89%	4.85%	4.88%
1FN012	B	180,000,000	98.24	176,839,200	6/19/2006	6/19/2006	912795YB1	10/26/2006	4.90%	4.90%	4.92%
1FN045	B	184,050,000	98.24	180,818,082	6/19/2006	6/19/2006	912795YB1	10/26/2006	4.90%	4.90%	4.92%
1G0092	B	7,975,000	98.24	7,834,959	6/19/2006	6/19/2006	912795YB1	10/26/2006	4.90%	4.90%	4.92%
1G0371	B	450,000	98.24	442,098	6/19/2006	6/19/2006	912795YB1	10/26/2006	4.90%	4.90%	4.92%
1FN012	B	180,000,000	98.14	176,648,400	6/19/2006	6/19/2006	912795YC9	11/2/2006	4.93%	4.92%	4.96%
1FN045	B	184,050,000	98.14	180,622,989	6/19/2006	6/19/2006	912795YC9	11/2/2006	4.93%	4.92%	4.96%
1G0092	B	7,975,000	98.14	7,826,506	6/19/2006	6/19/2006	912795YC9	11/2/2006	4.93%	4.92%	4.96%
1G0371	B	450,000	98.14	441,621	6/19/2006	6/19/2006	912795YC9	11/2/2006	4.93%	4.92%	4.96%
1FN012	B	180,000,000	98.03	176,461,200	6/19/2006	6/19/2006	912795YD7	11/9/2006	4.95%	4.93%	4.96%
1FN045	B	184,050,000	98.03	180,431,577	6/19/2006	6/19/2006	912795YD7	11/9/2006	4.95%	4.93%	4.96%
1G0092	B	7,975,000	98.03	7,818,212	6/19/2006	6/19/2006	912795YD7	11/9/2006	4.95%	4.93%	4.96%
1G0371	B	450,000	98.03	441,153	6/19/2006	6/19/2006	912795YD7	11/9/2006	4.95%	4.93%	4.96%
1FN012	B	180,000,000	97.94	176,288,400	6/19/2006	6/19/2006	912795YE5	11/16/2006	4.95%	4.94%	4.97%
1FN045	B	184,050,000	97.94	180,254,889	6/19/2006	6/19/2006	912795YE5	11/16/2006	4.95%	4.94%	4.97%
1G0092	B	7,975,000	97.94	7,810,556	6/19/2006	6/19/2006	912795YE5	11/16/2006	4.95%	4.94%	4.97%
1G0371	B	450,000	97.94	440,721	6/19/2006	6/19/2006	912795YE5	11/16/2006	4.95%	4.94%	4.97%
1FN012	B	3,800,000	99.67	3,787,498	6/30/2006	6/30/2006	912795XN6	7/27/2006	4.39%	4.39%	4.58%
1FN045	B	4,050,000	99.67	4,036,676	6/30/2006	6/30/2006	912795XN6	7/27/2006	4.39%	4.39%	4.58%
1G0092	B	1,600,000	99.67	1,594,736	6/30/2006	6/30/2006	912795XN6	7/27/2006	4.39%	4.39%	4.58%
1G0371	B	300,000	99.67	299,013	6/30/2006	6/30/2006	912795XN6	7/27/2006	4.39%	4.39%	4.58%
1G0371	S	(725,000)	99.17	(719,004)	6/30/2006	6/30/2006	912795XT3	8/31/2006	4.80%	4.76%	4.82%
1G0371	S	(725,000)	99.07	(718,287)	6/30/2006	6/30/2006	912795XU0	9/7/2006	4.83%	4.80%	4.84%
1FN012	B	450,000	99.70	448,637	7/3/2006	7/3/2006	912795XN6	7/27/2006	4.54%	4.49%	4.56%
1FN045	B	450,000	99.70	448,637	7/3/2006	7/3/2006	912795XN6	7/27/2006	4.54%	4.49%	4.56%
1G0092	B	8,350,000	98.12	8,193,354	7/5/2006	7/5/2006	912795YE5	11/16/2006	5.04%	5.03%	5.04%
1G0371	B	675,000	98.12	662,337	7/5/2006	7/5/2006	912795YE5	11/16/2006	5.04%	5.03%	5.04%
1G0092	S	(1,600,000)	99.78	(1,596,544)	7/10/2006	7/10/2006	912795XN6	7/27/2006	4.57%	4.56%	4.60%
1G0371	S	(300,000)	99.78	(299,352)	7/10/2006	7/10/2006	912795XN6	7/27/2006	4.57%	4.56%	4.60%
1FN012	S	(4,250,000)	99.78	(4,240,820)	7/10/2006	7/10/2006	912795XN6	7/27/2006	4.57%	4.56%	4.60%
1FN045	S	(4,500,000)	99.78	(4,490,280)	7/10/2006	7/10/2006	912795XN6	7/27/2006	4.57%	4.56%	4.60%
1G0092	B	1,600,000	99.32	1,589,088	7/10/2006	7/10/2006	912795XT3	8/31/2006	4.72%	4.71%	4.72%
1FN012	B	4,250,000	99.32	4,221,015	7/10/2006	7/10/2006	912795XT3	8/31/2006	4.72%	4.71%	4.72%
1FN045	B	4,500,000	99.32	4,469,310	7/10/2006	7/10/2006	912795XT3	8/31/2006	4.72%	4.71%	4.72%
1G0371	B	300,000	99.32	297,954	7/10/2006	7/10/2006	912795XT3	8/31/2006	4.72%	4.71%	4.72%
1FN012	S	(180,000,000)	98.57	(177,431,400)	7/14/2006	7/14/2006	912795YB1	10/26/2006	4.94%	4.91%	4.94%
1FN045	S	(184,050,000)	98.57	(181,423,607)	7/14/2006	7/14/2006	912795YB1	10/26/2006	4.94%	4.91%	4.94%
1FN012	S	(210,250,000)	98.67	(207,445,265)	7/14/2006	7/14/2006	912795YA3	10/19/2006	4.95%	4.91%	4.96%
1FN045	S	(214,975,000)	98.67	(212,107,234)	7/14/2006	7/14/2006	912795YA3	10/19/2006	4.95%	4.91%	4.96%
1G0092	S	(9,325,000)	98.67	(9,200,605)	7/14/2006	7/14/2006	912795YA3	10/19/2006	4.95%	4.91%	4.96%
1G0371	S	(525,000)	98.67	(517,997)	7/14/2006	7/14/2006	912795YA3	10/19/2006	4.95%	4.91%	4.96%
1G0092	S	(7,975,000)	98.57	(7,861,197)	7/14/2006	7/14/2006	912795YB1	10/26/2006	4.94%	4.91%	4.94%
1G0371	S	(450,000)	98.57	(443,579)	7/14/2006	7/14/2006	912795YB1	10/26/2006	4.94%	4.91%	4.94%
1G0092	S	(7,975,000)	98.47	(7,853,302)	7/14/2006	7/14/2006	912795YC9	11/2/2006	4.95%	4.93%	4.96%
1G0371	S	(450,000)	98.47	(443,133)	7/14/2006	7/14/2006	912795YC9	11/2/2006	4.95%	4.93%	4.96%
1FN012	S	(180,000,000)	98.47	(177,253,200)	7/14/2006	7/14/2006	912795YC9	11/2/2006	4.95%	4.93%	4.96%
1FN045	S	(184,050,000)	98.47	(181,241,397)	7/14/2006	7/14/2006	912795YC9	11/2/2006	4.95%	4.93%	4.96%
1FN012	S	(180,000,000)	98.37	(177,062,400)	7/14/2006	7/14/2006	912795YD7	11/9/2006	4.98%	4.95%	4.98%
1FN045	S	(184,050,000)	98.37	(181,046,304)	7/14/2006	7/14/2006	912795YD7	11/9/2006	4.98%	4.95%	4.98%
1G0092	S	(7,975,000)	98.37	(7,844,848)	7/14/2006	7/14/2006	912795YD7	11/9/2006	4.98%	4.95%	4.98%
1G0371	S	(450,000)	98.37	(442,656)	7/14/2006	7/14/2006	912795YD7	11/9/2006	4.98%	4.95%	4.98%
1FN012	S	(180,000,000)	98.26	(176,875,200)	7/14/2006	7/14/2006	912795YE5	11/16/2006	5.00%	4.97%	4.99%
1FN045	S	(184,050,000)	98.26	(180,854,892)	7/14/2006	7/14/2006	912795YE5	11/16/2006	5.00%	4.97%	4.99%
1G0092	S	(16,325,000)	98.26	(16,041,598)	7/14/2006	7/14/2006	912795YE5	11/16/2006	5.00%	4.97%	4.99%
1G0371	S	(1,125,000)	98.26	(1,105,470)	7/14/2006	7/14/2006	912795YE5	11/16/2006	5.00%	4.97%	4.99%
1G0092	S	(9,325,000)	98.77	(9,210,116)	7/14/2006	7/14/2006	912795XZ9	10/12/2006	4.93%	4.91%	4.93%
1FN012	B	204,875,000	98.15	201,074,569	7/14/2006	7/14/2006	912795YF2	11/24/2006	5.02%	5.00%	5.02%
1FN012	S	(210,250,000)	98.77	(207,659,720)	7/14/2006	7/14/2006	912795XZ9	10/12/2006	4.93%	4.91%	4.93%
1FN045	S	(214,975,000)	98.77	(212,326,508)	7/14/2006	7/14/2006	912795XZ9	10/12/2006	4.93%	4.91%	4.93%
1G0092	B	3,675,000	98.15	3,606,829	7/14/2006	7/14/2006	912795YF2	11/24/2006	5.02%	5.00%	5.02%
1G0371	B	500,000	98.15	490,725	7/14/2006	7/14/2006	912795YF2	11/24/2006	5.02%	5.00%	5.02%
1FN045	B	209,425,000	98.15	205,540,166	7/14/2006	7/14/2006	912795YF2	11/24/2006	5.02%	5.00%	5.02%
1FN012	S	(192,275,000)	99.17	(190,675,272)	7/21/2006	7/21/2006	912795XW6	9/21/2006	4.83%	4.79%	4.82%
1FN045	S	(196,575,000)	99.17	(194,939,496)	7/21/2006	7/21/2006	912795XW6	9/21/2006	4.83%	4.79%	4.82%
1G0092	S	(14,650,000)	99.17	(14,528,112)	7/21/2006	7/21/2006	912795XW6	9/21/2006	4.83%	4.79%	4.82%
1G0371	S	(725,000)	99.17	(718,968)	7/21/2006	7/21/2006	912795XW6	9/21/2006	4.83%	4.79%	4.82%
1FN012	S	(210,250,000)	99.07	(208,284,163)	7/21/2006	7/21/2006	912795XX4	9/28/2006	4.88%	4.85%	4.88%
1FN045	S	(214,975,000)	99.07	(212,964,984)	7/21/2006	7/21/2006	912795XX4	9/28/2006	4.88%	4.85%	4.88%
1G0092	S	(9,325,000)	99.07	(9,237,811)	7/21/2006	7/21/2006	912795XX4	9/28/2006	4.88%	4.85%	4.88%
1G0371	S	(525,000)	99.07	(520,091)	7/21/2006	7/21/2006	912795XX4	9/28/2006	4.88%	4.85%	4.88%
1FN012	S	(210,250,000)	98.97	(208,076,015)	7/21/2006	7/21/2006	912795XY2	10/5/2006	4.90%	4.88%	4.91%
1FN045	S	(214,975,000)	98.97	(212,752,159)	7/21/2006	7/21/2006	912795XY2	10/5/2006	4.90%	4.88%	4.91%
1G0092	S	(9,325,000)	98.97	(9,228,580)	7/21/2006	7/21/2006	912795XY2	10/5/2006	4.90%	4.88%	4.91%
1G0371	S	(525,000)	98.97	(519,572)	7/21/2006	7/21/2006	912795XY2	10/5/2006	4.90%	4.88%	4.91%
1G0371	S	(525,000)	98.87	(519,047)	7/21/2006	7/21/2006	912795XZ9	10/12/2006	4.92%	4.90%	4.92%
1FN012	S	(204,875,000)	98.25	(201,289,688)	7/21/2006	7/21/2006	912795YF2	11/24/2006	5.00%	4.97%	4.99%
1FN045	S	(209,425,000)	98.25	(205,760,06							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	S	(500,000)	98.25	(491,250)	7/21/2006	7/21/2006	912795YF2	11/24/2006	5.00%	4.97%	4.99%
1FN012	B	181,175,000	98.76	178,933,865	7/21/2006	7/21/2006	912795YA3	10/19/2006	4.95%	4.93%	4.94%
1FN045	B	185,250,000	98.76	182,958,458	7/21/2006	7/21/2006	912795YA3	10/19/2006	4.95%	4.93%	4.94%
1G0092	B	10,700,000	98.76	10,567,641	7/21/2006	7/21/2006	912795YA3	10/19/2006	4.95%	4.93%	4.94%
1G0371	B	575,000	98.76	567,887	7/21/2006	7/21/2006	912795YA3	10/19/2006	4.95%	4.93%	4.94%
1FN012	B	181,175,000	98.66	178,754,502	7/21/2006	7/21/2006	912795YB1	10/26/2006	4.96%	4.88%	4.96%
1FN045	B	185,250,000	98.66	182,775,060	7/21/2006	7/21/2006	912795YB1	10/26/2006	4.96%	4.88%	4.96%
1G0092	B	10,700,000	98.66	10,557,048	7/21/2006	7/21/2006	912795YB1	10/26/2006	4.96%	4.88%	4.96%
1G0371	B	575,000	98.66	567,318	7/21/2006	7/21/2006	912795YB1	10/26/2006	4.96%	4.88%	4.96%
1FN012	B	181,175,000	98.47	178,393,964	7/21/2006	7/21/2006	912795YD7	11/9/2006	4.98%	4.92%	4.97%
1FN045	B	185,250,000	98.47	182,406,413	7/21/2006	7/21/2006	912795YD7	11/9/2006	4.98%	4.92%	4.97%
1G0092	B	10,700,000	98.47	10,535,755	7/21/2006	7/21/2006	912795YD7	11/9/2006	4.98%	4.92%	4.97%
1G0371	B	575,000	98.47	566,174	7/21/2006	7/21/2006	912795YD7	11/9/2006	4.98%	4.92%	4.97%
1FN012	B	181,175,000	98.37	178,218,224	7/21/2006	7/21/2006	912795YE5	11/16/2006	4.98%	4.94%	4.98%
1FN045	B	185,250,000	98.37	182,226,720	7/21/2006	7/21/2006	912795YE5	11/16/2006	4.98%	4.94%	4.98%
1G0092	B	10,700,000	98.37	10,525,376	7/21/2006	7/21/2006	912795YE5	11/16/2006	4.98%	4.94%	4.98%
1G0371	B	575,000	98.37	565,616	7/21/2006	7/21/2006	912795YE5	11/16/2006	4.98%	4.94%	4.98%
1FN012	S	(196,525,000)	99.46	(195,471,626)	7/21/2006	7/21/2006	912795XT3	8/31/2006	4.71%	4.68%	4.71%
1FN045	S	(201,075,000)	99.46	(199,997,238)	7/21/2006	7/21/2006	912795XT3	8/31/2006	4.71%	4.68%	4.71%
1G0092	S	(14,650,000)	99.36	(14,556,826)	7/21/2006	7/21/2006	912795XU0	9/7/2006	4.77%	4.75%	4.77%
1G0092	S	(16,250,000)	99.46	(16,162,900)	7/21/2006	7/21/2006	912795XT3	8/31/2006	4.71%	4.68%	4.71%
1G0371	S	(300,000)	99.46	(298,392)	7/21/2006	7/21/2006	912795XT3	8/31/2006	4.71%	4.68%	4.71%
1FN012	S	(192,275,000)	99.27	(190,867,547)	7/21/2006	7/21/2006	912795XV8	9/14/2006	4.79%	4.77%	4.79%
1FN045	S	(196,575,000)	99.27	(195,136,071)	7/21/2006	7/21/2006	912795XV8	9/14/2006	4.79%	4.77%	4.79%
1FN012	S	(192,275,000)	99.36	(191,052,131)	7/21/2006	7/21/2006	912795XU0	9/7/2006	4.77%	4.75%	4.77%
1FN045	S	(196,575,000)	99.36	(195,324,783)	7/21/2006	7/21/2006	912795XU0	9/7/2006	4.77%	4.75%	4.77%
1G0092	S	(14,650,000)	99.27	(14,542,762)	7/21/2006	7/21/2006	912795XV8	9/14/2006	4.79%	4.77%	4.79%
1G0371	S	(725,000)	99.27	(719,693)	7/21/2006	7/21/2006	912795XV8	9/14/2006	4.79%	4.77%	4.79%
1FN012	B	900,000	98.32	884,871	7/31/2006	7/31/2006	912795YG0	11/30/2006	4.96%	4.94%	4.96%
1FN045	B	900,000	98.32	884,871	7/31/2006	7/31/2006	912795YG0	11/30/2006	4.96%	4.94%	4.96%
1G0092	B	100,000	98.32	98,319	7/31/2006	7/31/2006	912795YG0	11/30/2006	4.96%	4.94%	4.96%
1FN012	B	162,625,000	98.38	159,992,101	8/4/2006	8/4/2006	912795YG0	11/30/2006	4.94%	4.92%	4.96%
1FN045	S	(185,250,000)	98.75	(182,932,523)	8/17/2006	8/17/2006	912795YE5	11/16/2006	4.95%	4.92%	4.95%
1G0092	S	(10,700,000)	98.75	(10,566,143)	8/17/2006	8/17/2006	912795YE5	11/16/2006	4.95%	4.92%	4.95%
1G0371	S	(575,000)	98.75	(567,807)	8/17/2006	8/17/2006	912795YE5	11/16/2006	4.95%	4.92%	4.95%
1FN012	B	124,000,000	98.95	122,695,520	8/17/2006	8/17/2006	912795YC9	11/2/2006	4.92%	4.90%	4.92%
1FN045	B	146,025,000	98.95	144,488,817	8/17/2006	8/17/2006	912795YC9	11/2/2006	4.92%	4.90%	4.92%
1G0371	B	475,000	98.95	470,003	8/17/2006	8/17/2006	912795YC9	11/2/2006	4.92%	4.90%	4.92%
1G0092	B	5,250,000	98.95	5,194,770	8/17/2006	8/17/2006	912795YC9	11/2/2006	4.92%	4.90%	4.92%
1FN012	S	(163,525,000)	98.56	(161,173,511)	8/17/2006	8/17/2006	912795YG0	11/30/2006	4.93%	4.91%	4.94%
1FN045	S	(900,000)	98.56	(887,058)	8/17/2006	8/17/2006	912795YG0	11/30/2006	4.93%	4.91%	4.94%
1G0092	S	(100,000)	98.56	(98,562)	8/17/2006	8/17/2006	912795YG0	11/30/2006	4.93%	4.91%	4.94%
1FN012	B	350,000	98.65	345,286	8/24/2006	8/24/2006	912795YG0	11/30/2006	4.95%	4.93%	4.95%
1FN045	B	350,000	98.65	345,286	8/24/2006	8/24/2006	912795YG0	11/30/2006	4.95%	4.93%	4.95%
1FN012	B	575,000	98.84	568,347	8/31/2006	8/31/2006	912795YF2	11/24/2006	4.90%	4.90%	4.92%
1FN045	B	600,000	98.84	593,058	8/31/2006	8/31/2006	912795YF2	11/24/2006	4.90%	4.90%	4.92%
1G0092	B	25,000	98.84	24,711	8/31/2006	8/31/2006	912795YF2	11/24/2006	4.90%	4.90%	4.92%
1FN012	S	(181,175,000)	99.35	(179,995,551)	9/1/2006	9/1/2006	912795YA3	10/19/2006	4.88%	4.87%	4.89%
1FN045	S	(185,250,000)	99.35	(184,044,023)	9/1/2006	9/1/2006	912795YA3	10/19/2006	4.88%	4.87%	4.89%
1G0092	S	(10,700,000)	99.35	(10,630,343)	9/1/2006	9/1/2006	912795YA3	10/19/2006	4.88%	4.87%	4.89%
1G0371	S	(575,000)	99.35	(571,257)	9/1/2006	9/1/2006	912795YA3	10/19/2006	4.88%	4.87%	4.89%
1FN012	S	(181,175,000)	99.26	(179,830,682)	9/1/2006	9/1/2006	912795YB1	10/26/2006	4.86%	4.85%	4.87%
1FN045	S	(185,250,000)	99.26	(183,875,445)	9/1/2006	9/1/2006	912795YB1	10/26/2006	4.86%	4.85%	4.87%
1G0092	S	(10,700,000)	99.26	(10,620,606)	9/1/2006	9/1/2006	912795YB1	10/26/2006	4.86%	4.85%	4.87%
1G0371	S	(575,000)	99.26	(570,734)	9/1/2006	9/1/2006	912795YB1	10/26/2006	4.86%	4.85%	4.87%
1FN012	S	(124,000,000)	99.16	(122,955,920)	9/1/2006	9/1/2006	912795YC9	11/2/2006	4.89%	4.87%	4.89%
1FN045	S	(146,025,000)	99.16	(144,795,470)	9/1/2006	9/1/2006	912795YC9	11/2/2006	4.89%	4.87%	4.89%
1G0092	S	(5,250,000)	99.16	(5,205,795)	9/1/2006	9/1/2006	912795YC9	11/2/2006	4.89%	4.87%	4.89%
1G0371	S	(475,000)	99.16	(471,001)	9/1/2006	9/1/2006	912795YC9	11/2/2006	4.89%	4.87%	4.89%
1FN012	S	(181,175,000)	99.07	(179,481,014)	9/1/2006	9/1/2006	912795YD7	11/9/2006	4.88%	4.87%	4.89%
1FN045	S	(185,250,000)	99.07	(183,517,913)	9/1/2006	9/1/2006	912795YD7	11/9/2006	4.88%	4.87%	4.89%
1G0092	S	(10,700,000)	99.07	(10,599,955)	9/1/2006	9/1/2006	912795YD7	11/9/2006	4.88%	4.87%	4.89%
1G0371	S	(575,000)	99.07	(569,624)	9/1/2006	9/1/2006	912795YD7	11/9/2006	4.88%	4.87%	4.89%
1G0092	S	(25,000)	98.86	(24,715)	9/1/2006	9/1/2006	912795YF2	11/24/2006	4.89%	4.88%	4.91%
1FN012	S	(181,175,000)	98.97	(179,308,898)	9/1/2006	9/1/2006	912795YE5	11/16/2006	4.88%	4.87%	4.90%
1FN012	S	(575,000)	98.86	(568,439)	9/1/2006	9/1/2006	912795YF2	11/24/2006	4.89%	4.88%	4.91%
1FN045	S	(600,000)	98.86	(593,154)	9/1/2006	9/1/2006	912795YF2	11/24/2006	4.89%	4.88%	4.91%
1FN012	S	(350,000)	98.78	(345,723)	9/1/2006	9/1/2006	912795YG0	11/30/2006	4.89%	4.88%	4.91%
1FN045	S	(350,000)	98.78	(345,723)	9/1/2006	9/1/2006	912795YG0	11/30/2006	4.89%	4.88%	4.91%
1FN045	B	353,800,000	98.56	348,698,204	9/1/2006	9/1/2006	912795YJ4	12/14/2006	4.99%	4.83%	4.87%
1FN012	B	427,550,000	98.56	421,384,729	9/1/2006	9/1/2006	912795YJ4	12/14/2006	4.99%	4.83%	4.87%
1G0092	B	18,850,000	98.56	18,578,183	9/1/2006	9/1/2006	912795YJ4	12/14/2006	4.99%	4.83%	4.87%
1FN012	B	427,550,000	98.50	421,128,199	9/1/2006	9/1/2006	912795YK1	12/21/2006	4.87%	4.85%	4.88%
1G0371	B	1,100,000	98.56	1,084,138	9/1/2006	9/1/2006	912795YJ4	12/14/2006	4.99%	4.83%	4.87%
1FN045	B	353,800,000	98.50	348,485,924	9/1/2006	9/1/2006	912795YK1	12/21/2006	4.87%	4.85%	4.88%
1G0092	B	18,850,000	98.50	18,566,873	9/1/2006	9/1/2006	912795YK1	12/21/2006	4.87%	4.85%	4.88%
1G0371	B	1,100,000	98.50	1,083,478	9/1/2006	9/1/2006	912795YK1	12/21/2006	4.87%	4.85%	4.88%
1FN045	B	152,150,000	98.58	149,981,863	9/6/2006	9/6/2006	912795YK1	12/21/2006	4.84%	4.82%	4.85%
1G0092	S	(2,200,000)	98.58	(2,168,650)	9/6/2006	9/6/2006	912795YK1	12/21/2006	4.84%	4.82%	4.85%
1G0371	B	123,000	98.61	123,263	9/8/2006	9/8/2006	912795YK1	12/21/2006	4.81%	4.79%	4.82%
1G0371	S	(375,000)	98.65	(369,941)	9/11/2006	9/11/2006	912795YK1	12/21/2006	4.81%	4.79%	4.82%
1G0092	S	(16,650,000)	98.71	(16,434,716)	9/15/2006	9/15/2006	912795YK1	12/21/2006	4.80%	4.79%	4.81%
1FN012	S	(427,550,000)	98.71	(422,021,779)	9/15/2006	9/15/2006	912795YK1	12/21/2006	4.80%	4.79%	4.81%
1FN045	S	(505,950,000)	98.71	(499,408,067)	9/15/2006	9/15/2006	912795YK1	12/21/2006	4.80%	4.79%	4.81%
1FN012	B	403,000,000	98.61	397,410,390	9/15/2006	9/15/2006	912795YL9	12/28/2006	4.80%	4.78%	4.80%
1FN045	B	480,950,000	98.61	474,279,224	9/15/2006	9/15/2006	912795YL9				

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	S	(850,000)	98.71	(839,069)	9/18/2006	9/18/2006	912795YK1	12/21/2006	4.93%	4.79%	4.82%
1G0371	B	850,000	98.65	838,551	9/18/2006	9/18/2006	912795YL9	12/28/2006	4.80%	4.78%	4.80%
1G0092	B	12,825,000	99.05	12,703,419	9/26/2006	9/26/2006	912795YH8	12/7/2006	4.74%	4.72%	4.75%
1G0371	B	525,000	99.05	520,023	9/26/2006	9/26/2006	912795YH8	12/7/2006	4.74%	4.72%	4.75%
1FN012	B	217,675,000	99.05	215,611,441	9/26/2006	9/26/2006	912795YH8	12/7/2006	4.74%	4.72%	4.75%
1FN045	B	222,575,000	99.05	220,464,989	9/26/2006	9/26/2006	912795YH8	12/7/2006	4.74%	4.72%	4.75%
1FN012	B	217,675,000	98.69	214,814,751	9/26/2006	9/26/2006	912795YM7	1/04/2007	4.73%	4.73%	4.76%
1FN045	B	222,575,000	98.69	219,650,365	9/26/2006	9/26/2006	912795YM7	1/04/2007	4.73%	4.73%	4.76%
1G0371	B	525,000	98.69	518,102	9/26/2006	9/26/2006	912795YM7	1/04/2007	4.73%	4.73%	4.76%
1G0092	B	12,825,000	98.69	12,656,480	9/26/2006	9/26/2006	912795YM7	1/04/2007	4.73%	4.73%	4.76%
1FN012	B	217,675,000	98.60	214,621,020	9/26/2006	9/26/2006	912795YN5	1/11/2007	4.72%	4.71%	4.75%
1FN045	B	222,575,000	98.60	219,452,273	9/26/2006	9/26/2006	912795YN5	1/11/2007	4.72%	4.71%	4.75%
1G0371	B	525,000	98.60	517,634	9/26/2006	9/26/2006	912795YN5	1/11/2007	4.72%	4.71%	4.75%
1G0092	B	12,825,000	98.60	12,645,065	9/26/2006	9/26/2006	912795YN5	1/11/2007	4.72%	4.71%	4.75%
1G0371	B	525,000	98.51	517,151	9/26/2006	9/26/2006	912795YP0	01/18/07	4.72%	4.71%	4.75%
1FN012	B	217,675,000	98.51	214,420,759	9/26/2006	9/26/2006	912795YP0	01/18/07	4.72%	4.71%	4.75%
1G0092	B	12,825,000	98.51	12,633,266	9/26/2006	9/26/2006	912795YP0	01/18/07	4.72%	4.71%	4.75%
1FN045	B	222,575,000	98.51	219,247,504	9/26/2006	9/26/2006	912795YP0	01/18/07	4.72%	4.71%	4.75%
1FN012	B	218,650,000	98.42	215,188,771	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1FN045	B	223,575,000	98.42	220,035,808	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1G0092	B	12,925,000	98.42	12,720,397	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1G0371	B	575,000	98.42	565,898	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1FN012	B	218,650,000	98.31	214,963,561	9/27/2006	9/27/2006	912795YR6	02/01/2007	4.78%	4.76%	4.78%
1G0092	B	12,925,000	98.31	12,707,085	9/27/2006	9/27/2006	912795YR6	02/01/2007	4.78%	4.76%	4.78%
1FN045	B	223,575,000	98.31	219,805,526	9/27/2006	9/27/2006	912795YR6	02/01/2007	4.78%	4.76%	4.78%
1G0371	B	575,000	98.31	565,306	9/27/2006	9/27/2006	912795YR6	02/01/2007	4.78%	4.76%	4.78%
1G0092	B	12,925,000	98.22	12,695,064	9/27/2006	9/27/2006	912795YS4	02/08/2007	4.78%	4.77%	4.79%
1FN012	B	218,650,000	98.22	214,760,217	9/27/2006	9/27/2006	912795YS4	02/08/2007	4.78%	4.77%	4.79%
1FN045	B	223,575,000	98.22	219,597,601	9/27/2006	9/27/2006	912795YS4	02/08/2007	4.78%	4.77%	4.79%
1G0371	B	575,000	98.22	564,771	9/27/2006	9/27/2006	912795YS4	02/08/2007	4.78%	4.77%	4.79%
1G0092	B	12,925,000	98.12	12,682,527	9/27/2006	9/27/2006	912795YT2	2/15/2007	4.79%	4.78%	4.80%
1G0371	B	575,000	98.12	564,213	9/27/2006	9/27/2006	912795YT2	2/15/2007	4.79%	4.78%	4.80%
1FN012	B	218,650,000	98.12	214,548,126	9/27/2006	9/27/2006	912795YT2	2/15/2007	4.79%	4.78%	4.80%
1FN045	B	223,575,000	98.12	219,380,733	9/27/2006	9/27/2006	912795YT2	2/15/2007	4.79%	4.78%	4.80%
1FN012	B	50,000	98.42	49,209	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1FN045	B	25,000	98.42	24,604	9/27/2006	9/27/2006	912795YQ8	01/25/2007	4.75%	4.74%	4.76%
1G0092	B	250,000	98.90	247,258	9/29/2006	9/29/2006	912795YK1	12/21/2006	4.76%	4.74%	4.77%
1FN012	B	3,225,000	98.90	3,189,622	9/29/2006	9/29/2006	912795YK1	12/21/2006	4.76%	4.74%	4.77%
1FN045	B	3,300,000	98.90	3,263,799	9/29/2006	9/29/2006	912795YK1	12/21/2006	4.76%	4.74%	4.77%
1G0092	B	6,600,000	98.95	6,530,766	10/3/2006	10/3/2006	912795YK1	12/21/2006	4.78%	4.75%	4.77%
1FN012	B	101,025,000	98.97	99,987,473	10/5/2006	10/5/2006	912795YK1	12/21/2006	4.80%	4.76%	4.81%
1FN012	B	105,175,000	98.25	103,331,282	10/17/2006	10/17/2006	912795YU9	2/22/2007	4.93%	4.91%	4.93%
1FN045	B	3,325,000	98.25	3,266,713	10/17/2006	10/17/2006	912795YU9	2/22/2007	4.93%	4.91%	4.93%
1G0092	B	6,950,000	98.25	6,828,167	10/17/2006	10/17/2006	912795YU9	2/22/2007	4.93%	4.91%	4.93%
1G0371	B	25,000	98.25	24,562	10/17/2006	10/17/2006	912795YU9	2/22/2007	4.93%	4.91%	4.93%
1FN012	S	(104,250,000)	99.11	(103,318,005)	10/17/2006	10/17/2006	912795YK1	12/21/2006	4.95%	4.91%	4.94%
1FN045	S	(3,300,000)	99.11	(3,270,498)	10/17/2006	10/17/2006	912795YK1	12/21/2006	4.95%	4.91%	4.94%
1G0092	S	(6,850,000)	99.11	(6,788,761)	10/17/2006	10/17/2006	912795YK1	12/21/2006	4.95%	4.91%	4.94%
1G0092	S	(18,850,000)	99.33	(18,723,517)	10/26/2006	10/26/2006	912795YJ4	12/14/2006	4.93%	4.89%	4.93%
1G0371	S	(1,100,000)	99.33	(1,092,619)	10/26/2006	10/26/2006	912795YJ4	12/14/2006	4.93%	4.89%	4.93%
1FN012	S	(427,550,000)	99.33	(424,681,140)	10/26/2006	10/26/2006	912795YJ4	12/14/2006	4.93%	4.89%	4.93%
1FN045	S	(353,800,000)	99.33	(351,426,002)	10/26/2006	10/26/2006	912795YJ4	12/14/2006	4.93%	4.89%	4.93%
1FN012	S	(403,000,000)	99.13	(399,489,870)	10/26/2006	10/26/2006	912795YL9	12/28/2006	4.98%	4.96%	4.99%
1FN045	S	(480,950,000)	99.13	(476,760,926)	10/26/2006	10/26/2006	912795YL9	12/28/2006	4.98%	4.96%	4.99%
1G0092	S	(15,200,000)	99.13	(15,067,608)	10/26/2006	10/26/2006	912795YL9	12/28/2006	4.98%	4.96%	4.99%
1G0371	S	(850,000)	99.13	(842,597)	10/26/2006	10/26/2006	912795YL9	12/28/2006	4.98%	4.96%	4.99%
1G0092	S	(12,825,000)	99.04	(12,701,752)	10/26/2006	10/26/2006	912795YM7	1/04/2007	4.94%	4.93%	4.95%
1FN012	B	2,350,000	98.65	2,318,205	10/26/2006	10/26/2006	912795YR6	02/01/2007	4.97%	4.96%	4.98%
1FN045	B	24,400,000	98.65	24,069,868	10/26/2006	10/26/2006	912795YR6	02/01/2007	4.97%	4.96%	4.98%
1G0092	B	2,400,000	98.65	2,367,528	10/26/2006	10/26/2006	912795YR6	02/01/2007	4.97%	4.96%	4.98%
1FN012	S	(217,675,000)	99.44	(216,453,843)	10/26/2006	10/27/2006	912795YH8	12/7/2006	4.81%	4.92%	4.96%
1FN045	S	(222,575,000)	99.44	(221,326,354)	10/26/2006	10/27/2006	912795YH8	12/7/2006	4.81%	4.92%	4.96%
1G0092	S	(12,825,000)	99.44	(12,753,052)	10/26/2006	10/27/2006	912795YH8	12/7/2006	4.81%	4.92%	4.96%
1G0371	S	(525,000)	99.44	(522,055)	10/26/2006	10/27/2006	912795YH8	12/7/2006	4.81%	4.92%	4.96%
1FN012	S	(221,000,000)	98.66	(218,040,810)	10/26/2006	10/27/2006	912795YR6	02/01/2007	4.92%	4.96%	4.98%
1FN045	S	(247,975,000)	98.66	(244,654,615)	10/26/2006	10/27/2006	912795YR6	02/01/2007	4.92%	4.96%	4.98%
1G0371	S	(525,000)	99.06	(520,039)	10/26/2006	10/27/2006	912795YM7	1/04/2007	4.86%	4.93%	4.95%
1FN012	S	(217,675,000)	99.06	(215,617,971)	10/26/2006	10/27/2006	912795YM7	1/04/2007	4.86%	4.93%	4.95%
1FN045	S	(222,575,000)	99.06	(220,471,666)	10/26/2006	10/27/2006	912795YM7	1/04/2007	4.86%	4.93%	4.95%
1G0092	S	(15,325,000)	98.66	(15,119,798)	10/26/2006	10/27/2006	912795YR6	02/01/2007	4.92%	4.96%	4.98%
1G0371	S	(575,000)	98.66	(567,301)	10/26/2006	10/27/2006	912795YR6	02/01/2007	4.92%	4.96%	4.98%
1FN012	S	(218,650,000)	98.57	(215,516,746)	10/26/2006	10/27/2006	912795YS4	02/08/2007	4.91%	4.96%	4.97%
1FN045	S	(223,575,000)	98.57	(220,371,170)	10/26/2006	10/27/2006	912795YS4	02/08/2007	4.91%	4.96%	4.97%
1G0092	S	(12,925,000)	98.57	(12,739,785)	10/26/2006	10/27/2006	912795YS4	02/08/2007	4.91%	4.96%	4.97%
1G0371	S	(575,000)	98.57	(566,760)	10/26/2006	10/27/2006	912795YS4	02/08/2007	4.91%	4.96%	4.97%
1G0371	S	(575,000)	98.47	(566,226)	10/26/2006	10/27/2006	912795YT2	2/15/2007	4.90%	4.94%	4.96%
1FN012	S	(218,650,000)	98.47	(215,313,401)	10/26/2006	10/27/2006	912795YT2	2/15/2007	4.90%	4.94%	4.96%
1FN045	S	(223,575,000)	98.47	(220,163,246)	10/26/2006	10/27/2006	912795YT2	2/15/2007	4.90%	4.94%	4.96%
1G0092	S	(12,925,000)	98.47	(12,727,765)	10/26/2006	10/27/2006	912795YT2	2/15/2007	4.90%	4.94%	4.96%
1FN012	B	127,200,000	98.27	125,004,528	10/26/2006	10/27/2006	912795YV7	3/01/2007	4.93%	4.95%	4.97%
1FN045	B	195,100,000	98.27	191,732,574	10/26/2006	10/27/2006	912795YV7	3/01/2007	4.93%	4.95%	4.97%
1G0092	B	2,050,000	98.27	2,014,617	10/26/2006	10/27/2006	912795YV7	3/01/2007	4.93%	4.95%	4.97%
1G0371	B	500,000	98.27	491,370	10/26/2006	10/27/2006	912795YV7	3/01/2007	4.93%	4.95%	4.97%
1G0092	S	(12,825,000)	99.00	(12,696,237)	10/27/2006	10/30/2006	912795YN5	1/11/2007	4.76%	4.94%	4.95%
1G0371	S	(525,000)	99.00	(519,729)	10/2						

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(217,675,000)	98.90	(215,276,222)	10/27/2006	10/30/2006	912795YP0	01/18/07	4.78%	4.95%	4.96%
1FN045	S	(222,575,000)	98.90	(220,122,224)	10/27/2006	10/30/2006	912795YP0	01/18/07	4.78%	4.95%	4.96%
1G0092	S	(12,825,000)	98.90	(12,683,669)	10/27/2006	10/30/2006	912795YP0	01/18/07	4.78%	4.95%	4.96%
1G0371	S	(525,000)	98.90	(519,215)	10/27/2006	10/30/2006	912795YP0	01/18/07	4.78%	4.95%	4.96%
1FN012	S	(218,700,000)	98.80	(216,077,787)	10/27/2006	10/30/2006	912795YQ8	01/25/2007	4.80%	4.96%	4.97%
1FN045	S	(223,600,000)	98.80	(220,919,036)	10/27/2006	10/30/2006	912795YQ8	01/25/2007	4.80%	4.96%	4.97%
1G0092	S	(12,925,000)	98.80	(12,770,029)	10/27/2006	10/30/2006	912795YQ8	01/25/2007	4.80%	4.96%	4.97%
1G0371	S	(575,000)	98.80	(568,106)	10/27/2006	10/30/2006	912795YQ8	01/25/2007	4.80%	4.96%	4.97%
1FN012	S	(105,175,000)	98.41	(103,504,821)	10/27/2006	10/30/2006	912795YU9	2/22/2007	4.84%	4.96%	4.97%
1FN045	S	(3,325,000)	98.41	(3,272,199)	10/27/2006	10/30/2006	912795YU9	2/22/2007	4.84%	4.96%	4.97%
1G0092	S	(6,950,000)	98.41	(6,839,634)	10/27/2006	10/30/2006	912795YU9	2/22/2007	4.84%	4.96%	4.97%
1G0371	S	(25,000)	98.41	(24,603)	10/27/2006	10/30/2006	912795YU9	2/22/2007	4.84%	4.96%	4.97%
1FN045	S	(195,100,000)	98.32	(191,828,173)	10/27/2006	10/30/2006	912795YV7	3/01/2007	4.83%	4.95%	4.97%
1G0092	S	(2,050,000)	98.32	(2,015,622)	10/27/2006	10/30/2006	912795YV7	3/01/2007	4.83%	4.95%	4.97%
1G0371	S	(500,000)	98.32	(491,615)	10/27/2006	10/30/2006	912795YV7	3/01/2007	4.83%	4.95%	4.97%
1FN012	S	(127,200,000)	98.32	(125,066,856)	10/27/2006	10/30/2006	912795YV7	3/01/2007	4.83%	4.95%	4.97%
1G0092	B	125,000	98.13	122,668	10/27/2006	10/30/2006	912795YX3	3/15/2007	4.83%	4.93%	4.96%
1G0371	B	50,000	98.13	49,067	10/27/2006	10/30/2006	912795YX3	3/15/2007	4.83%	4.93%	4.96%
1FN012	B	550,000	98.13	539,737	10/27/2006	10/30/2006	912795YX3	3/15/2007	4.83%	4.93%	4.96%
1FN045	B	550,000	98.13	539,737	10/27/2006	10/30/2006	912795YX3	3/15/2007	4.83%	4.93%	4.96%
1FN012	B	1,400,000	98.72	1,382,136	10/31/2006	10/31/2006	912795YR6	02/01/2007	4.94%	4.93%	4.95%
1FN045	B	1,450,000	98.72	1,431,498	10/31/2006	10/31/2006	912795YR6	02/01/2007	4.94%	4.93%	4.95%
1G0092	B	125,000	98.72	123,405	10/31/2006	10/31/2006	912795YR6	02/01/2007	4.94%	4.93%	4.95%
1G0092	B	10,825,000	98.84	10,699,755	11/9/2006	11/9/2006	912795YR6	02/01/2007	4.96%	4.94%	4.95%
1G0371	B	1,600,000	98.84	1,581,488	11/9/2006	11/9/2006	912795YR6	02/01/2007	4.96%	4.94%	4.95%
1FN012	S	(1,400,000)	99.01	(1,386,084)	11/20/2006	11/20/2006	912795YR6	02/01/2007	4.90%	4.90%	4.93%
1FN045	S	(1,450,000)	99.01	(1,435,587)	11/20/2006	11/20/2006	912795YR6	02/01/2007	4.90%	4.90%	4.93%
1G0092	S	(10,950,000)	99.01	(10,841,157)	11/20/2006	11/20/2006	912795YR6	02/01/2007	4.90%	4.90%	4.93%
1G0371	S	(1,600,000)	99.01	(1,584,096)	11/20/2006	11/20/2006	912795YR6	02/01/2007	4.90%	4.90%	4.93%
1G0371	B	1,625,000	98.71	1,604,038	11/20/2006	11/20/2006	912795YU9	2/22/2007	4.94%	4.93%	4.95%
1G0092	B	10,275,000	98.71	10,142,453	11/20/2006	11/20/2006	912795YU9	2/22/2007	4.94%	4.93%	4.95%
1FN012	S	(550,000)	98.43	(541,354)	11/20/2006	11/20/2006	912795YX3	3/15/2007	4.92%	4.92%	4.94%
1FN045	S	(550,000)	98.43	(541,354)	11/20/2006	11/20/2006	912795YX3	3/15/2007	4.92%	4.92%	4.94%
1G0092	S	(125,000)	98.43	(123,035)	11/20/2006	11/20/2006	912795YX3	3/15/2007	4.92%	4.92%	4.94%
1G0371	S	(50,000)	98.43	(49,214)	11/20/2006	11/20/2006	912795YX3	3/15/2007	4.92%	4.92%	4.94%
1G0092	B	2,500,000	98.73	2,468,150	11/20/2006	11/21/2006	912795YU9	2/22/2007	4.88%	4.93%	4.95%
1FN012	B	33,250,000	98.73	32,826,395	11/20/2006	11/21/2006	912795YU9	2/22/2007	4.88%	4.93%	4.95%
1FN045	B	32,625,000	98.73	32,209,358	11/20/2006	11/21/2006	912795YU9	2/22/2007	4.88%	4.93%	4.95%
1G0371	B	100,000	98.73	98,726	11/20/2006	11/21/2006	912795YU9	2/22/2007	4.88%	4.93%	4.95%
1FN012	S	(33,250,000)	98.81	(32,855,323)	11/27/2006	11/27/2006	912795YU9	2/22/2007	4.91%	4.89%	4.91%
1FN045	S	(32,625,000)	98.81	(32,237,741)	11/27/2006	11/27/2006	912795YU9	2/22/2007	4.91%	4.89%	4.91%
1G0092	S	(12,775,000)	98.81	(12,623,361)	11/27/2006	11/27/2006	912795YU9	2/22/2007	4.91%	4.89%	4.91%
1G0371	S	(1,725,000)	98.81	(1,704,524)	11/27/2006	11/27/2006	912795YU9	2/22/2007	4.91%	4.89%	4.91%
1FN012	B	33,275,000	98.72	32,848,415	11/27/2006	11/27/2006	912795YV7	3/01/2007	4.91%	4.90%	4.91%
1FN045	B	32,650,000	98.72	32,231,427	11/27/2006	11/27/2006	912795YV7	3/01/2007	4.91%	4.90%	4.91%
1G0092	B	12,800,000	98.72	12,635,904	11/27/2006	11/27/2006	912795YV7	3/01/2007	4.91%	4.90%	4.91%
1G0371	B	1,750,000	98.72	1,727,565	11/27/2006	11/27/2006	912795YV7	3/01/2007	4.91%	4.90%	4.91%
1G0092	S	(12,800,000)	98.76	(12,641,792)	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1FN012	S	(33,275,000)	98.76	(32,863,721)	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1FN045	S	(32,650,000)	98.76	(32,246,446)	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1G0371	S	(1,750,000)	98.76	(1,728,370)	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1G0092	B	50,000	98.76	49,382	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1FN012	B	900,000	98.76	888,876	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1FN045	B	850,000	98.76	839,494	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1G0371	B	50,000	98.76	49,382	11/30/2006	11/30/2006	912795YV7	3/01/2007	4.89%	4.88%	4.90%
1G0371	B	2,275,000	98.87	2,249,247	12/7/2006	12/7/2006	912795YV7	3/01/2007	4.85%	4.83%	4.85%
1FN012	B	228,950,000	99.32	227,395,430	12/26/2006	12/26/2006	912795YT2	2/15/2007	4.79%	4.77%	4.80%
1FN045	B	224,000,000	99.32	222,479,040	12/26/2006	12/26/2006	912795YT2	2/15/2007	4.79%	4.77%	4.80%
1G0092	B	11,550,000	99.32	11,471,576	12/26/2006	12/26/2006	912795YT2	2/15/2007	4.79%	4.77%	4.80%
1G0371	B	675,000	99.32	670,417	12/26/2006	12/26/2006	912795YT2	2/15/2007	4.79%	4.77%	4.80%
1FN012	B	228,950,000	99.23	227,175,638	12/26/2006	12/26/2006	912795YU9	2/22/2007	4.81%	4.79%	4.82%
1FN045	B	224,000,000	99.23	222,264,000	12/26/2006	12/26/2006	912795YU9	2/22/2007	4.81%	4.79%	4.82%
1G0092	B	11,550,000	99.23	11,460,488	12/26/2006	12/26/2006	912795YU9	2/22/2007	4.81%	4.79%	4.82%
1G0371	B	675,000	99.23	669,769	12/26/2006	12/26/2006	912795YU9	2/22/2007	4.81%	4.79%	4.82%
1FN012	B	228,950,000	99.13	226,953,556	12/26/2006	12/26/2006	912795YV7	3/01/2007	4.83%	4.81%	4.83%
1FN045	B	224,000,000	99.13	222,046,720	12/26/2006	12/26/2006	912795YV7	3/01/2007	4.83%	4.81%	4.83%
1G0092	B	11,550,000	99.13	11,449,284	12/26/2006	12/26/2006	912795YV7	3/01/2007	4.83%	4.81%	4.83%
1G0371	B	675,000	99.13	669,114	12/26/2006	12/26/2006	912795YV7	3/01/2007	4.83%	4.81%	4.83%
1G0092	B	11,550,000	99.42	11,483,126	12/26/2006	12/26/2006	912795YS4	02/08/2007	4.74%	4.72%	4.81%
1G0371	B	675,000	99.42	671,092	12/26/2006	12/26/2006	912795YS4	02/08/2007	4.74%	4.72%	4.81%
1FN012	B	228,950,000	99.51	227,835,014	12/26/2006	12/26/2006	912795YR6	02/01/2007	4.74%	4.72%	4.75%
1FN045	B	224,000,000	99.51	222,909,120	12/26/2006	12/26/2006	912795YR6	02/01/2007	4.74%	4.72%	4.75%
1G0092	B	11,550,000	99.51	11,493,752	12/26/2006	12/26/2006	912795YR6	02/01/2007	4.74%	4.72%	4.75%
1G0371	B	675,000	99.51	671,713	12/26/2006	12/26/2006	912795YR6	02/01/2007	4.74%	4.72%	4.75%
1FN012	B	228,950,000	99.42	227,624,380	12/26/2006	12/26/2006	912795YS4	02/08/2007	4.74%	4.72%	4.81%
1FN045	B	224,000,000	99.42	222,703,040	12/26/2006	12/26/2006	912795YS4	02/08/2007	4.74%	4.72%	4.81%
1FN012	B	281,000,000	99.05	278,316,450	12/27/2006	12/27/2006	912795YW5	3/8/2007	4.84%	4.81%	4.83%
1FN045	B	274,925,000	99.05	272,299,466	12/27/2006	12/27/2006	912795YW5	3/8/2007	4.84%	4.81%	4.83%
1G0092	B	16,200,000	99.05	16,045,290	12/27/2006	12/27/2006	912795YW5	3/8/2007	4.84%	4.81%	4.83%
1G0371	B	825,000	99.05	817,121	12/27/2006	12/27/2006	912795YW5	3/8/2007	4.84%	4.81%	4.83%
1FN012	B	281,000,000	98.96	278,077,600	12/27/2006	12/27/2006	912795YX3	3/15/2007	4.80%	4.78%	4.80%
1FN045	B	274,925,000	98.96	272,065,780	12/27/2006	12/27/2006	912795YX3	3/15/2007	4.80%	4.78%	4.80%
1G0092	B	16,200,000	98.96	16,031,520	12/27/2006	12/27/2006	912795YX3	3/15/2007	4.80%	4.78%	4.80%
1G0371	B	825,000	98.96	816,420	12/27/2006	12/27/2006	912795YX3	3/15/2007	4.80%	4.78%	4.80%
1FN012	B	281,000,000	98.86	27							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	B	825,000	98.86	815,554	12/27/2006	12/27/2006	912795YY1	3/22/2007	4.85%	4.82%	4.84%
1G0092	B	14,475,000	98.68	14,283,496	12/28/2006	12/28/2006	912795ZA2	4/5/2007	4.86%	4.82%	4.87%
1G0371	B	750,000	98.68	740,078	12/28/2006	12/28/2006	912795ZA2	4/5/2007	4.86%	4.82%	4.87%
1FN012	B	249,700,000	98.77	246,626,193	12/28/2006	12/28/2006	912795YZ8	3/29/2007	4.87%	4.84%	4.87%
1FN045	B	244,350,000	98.77	241,342,052	12/28/2006	12/28/2006	912795YZ8	3/29/2007	4.87%	4.84%	4.87%
1G0092	B	14,475,000	98.77	14,296,813	12/28/2006	12/28/2006	912795YZ8	3/29/2007	4.87%	4.84%	4.87%
1G0371	B	750,000	98.77	740,768	12/28/2006	12/28/2006	912795YZ8	3/29/2007	4.87%	4.84%	4.87%
1FN012	B	249,700,000	98.68	246,396,469	12/28/2006	12/28/2006	912795ZA2	4/5/2007	4.86%	4.82%	4.87%
1FN045	B	244,350,000	98.68	241,117,250	12/28/2006	12/28/2006	912795ZA2	4/5/2007	4.86%	4.82%	4.87%
1FN012	B	249,700,000	98.58	246,154,260	12/28/2006	12/28/2006	912795ZB0	4/12/2007	4.87%	4.84%	4.87%
1G0092	B	14,475,000	98.58	14,269,455	12/28/2006	12/28/2006	912795ZB0	4/12/2007	4.87%	4.84%	4.87%
1FN045	B	244,350,000	98.58	240,880,230	12/28/2006	12/28/2006	912795ZB0	4/12/2007	4.87%	4.84%	4.87%
1G0371	B	750,000	98.58	739,350	12/28/2006	12/28/2006	912795ZB0	4/12/2007	4.87%	4.84%	4.87%
1G0092	B	50,000	98.78	49,390	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN012	S	(229,850,000)	99.17	(227,933,051)	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN045	S	(224,850,000)	99.17	(222,974,751)	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN012	B	183,200,000	99.56	182,388,424	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1G0371	B	150,000	98.78	148,170	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN045	B	179,225,000	99.56	178,431,033	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1G0092	B	10,025,000	99.56	9,980,589	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1G0371	B	675,000	99.56	672,010	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1G0092	S	(11,600,000)	99.17	(11,503,256)	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1G0371	S	(3,000,000)	99.17	(2,974,980)	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN012	B	183,200,000	99.46	182,214,384	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1FN045	B	179,225,000	99.46	178,260,770	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1FN012	S	(281,000,000)	99.07	(278,386,700)	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1FN045	S	(274,925,000)	99.07	(272,368,198)	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1G0092	B	10,025,000	99.46	9,971,066	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1G0371	B	675,000	99.46	671,369	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1G0092	S	(16,200,000)	99.07	(16,049,340)	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1G0371	S	(825,000)	99.07	(817,328)	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1FN012	B	183,200,000	99.36	182,025,688	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1FN045	B	179,225,000	99.36	178,076,168	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1G0092	B	10,025,000	99.36	9,960,740	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1G0371	B	675,000	99.36	670,673	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1FN012	S	(281,000,000)	98.98	(278,128,180)	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1FN045	S	(274,925,000)	98.98	(272,115,267)	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1G0092	S	(16,200,000)	98.98	(16,034,436)	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1G0371	S	(825,000)	98.98	(816,569)	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1FN012	B	183,200,000	99.26	181,851,648	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1FN045	B	179,225,000	99.26	177,905,904	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1FN012	S	(281,000,000)	98.88	(277,844,370)	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1FN045	S	(274,925,000)	98.88	(271,837,592)	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1G0092	B	10,025,000	99.26	9,951,216	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1G0371	B	675,000	99.26	670,032	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1G0092	S	(16,200,000)	98.88	(16,018,074)	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1G0371	S	(825,000)	98.88	(815,735)	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1FN012	B	183,200,000	99.17	181,672,112	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN045	B	179,225,000	99.17	177,730,264	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN045	B	150,000	98.68	148,023	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1G0092	B	10,025,000	99.17	9,941,392	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1G0371	B	675,000	99.17	669,371	12/29/2006	12/29/2006	912795YV7	3/01/2007	4.84%	4.82%	4.86%
1FN012	S	(249,700,000)	98.78	(246,653,660)	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN045	S	(244,350,000)	98.78	(241,368,930)	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1G0092	S	(14,475,000)	98.78	(14,298,405)	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1G0371	S	(750,000)	98.78	(740,850)	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1G0092	B	50,000	98.68	49,341	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1FN045	S	(244,350,000)	98.68	(241,129,467)	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1G0371	B	150,000	98.68	148,023	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1FN012	B	183,200,000	99.07	181,496,240	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1FN045	B	179,225,000	99.07	177,558,208	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1G0092	S	(14,475,000)	98.68	(14,284,220)	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1G0371	S	(750,000)	98.68	(740,115)	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1G0092	B	10,025,000	99.07	9,931,768	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1G0371	B	675,000	99.07	668,723	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.85%	4.83%	4.86%
1FN012	S	(249,700,000)	98.68	(246,408,954)	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1FN012	B	183,200,000	98.98	181,327,696	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1FN045	B	179,225,000	98.98	177,393,321	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1G0092	B	10,025,000	98.98	9,922,545	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1G0371	B	675,000	98.98	668,102	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.84%	4.82%	4.84%
1FN012	S	(249,700,000)	98.59	(246,179,230)	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1FN045	S	(244,350,000)	98.59	(240,904,665)	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1G0092	S	(14,475,000)	98.59	(14,270,903)	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1G0371	S	(750,000)	98.59	(739,425)	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1FN012	B	183,200,000	98.88	181,142,664	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1FN045	B	179,225,000	98.88	177,212,303	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1G0092	B	10,025,000	98.88	9,912,419	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1G0371	B	675,000	98.88	667,420	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.87%	4.85%	4.88%
1G0092	B	10,025,000	98.78	9,902,695	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1G0371	B	675,000	98.78	666,765	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN012	B	183,200,000	98.78	180,964,960	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN045	B	179,225,000	98.78	177,038,455	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN012	B	183,200,000	98.68	180,785,424	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1FN045	B	179,225,000	98.68	176,862,815	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.89%	4.87%	4.90%
1G0092	B	10,025,000									

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	B	179,225,000	98.59	176,697,928	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1G0092	B	10,025,000	98.59	9,883,648	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1G0371	B	675,000	98.59	665,483	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.88%	4.86%	4.88%
1FN012	B	183,200,000	98.50	180,442,840	12/29/2006	12/29/2006	912795ZC8	4/19/2007	4.88%	4.86%	4.88%
1FN045	B	179,225,000	98.50	176,527,664	12/29/2006	12/29/2006	912795ZC8	4/19/2007	4.88%	4.86%	4.88%
1G0092	B	10,025,000	98.50	9,874,124	12/29/2006	12/29/2006	912795ZC8	4/19/2007	4.88%	4.86%	4.88%
1G0371	B	675,000	98.50	664,841	12/29/2006	12/29/2006	912795ZC8	4/19/2007	4.88%	4.86%	4.88%
1FN012	S	(228,950,000)	99.56	(227,935,752)	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1FN045	S	(224,000,000)	99.56	(223,007,680)	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1FN012	B	183,200,000	98.40	180,263,304	12/29/2006	12/29/2006	912795ZD6	4/26/2007	4.89%	4.86%	4.88%
1FN045	B	179,225,000	98.40	176,352,023	12/29/2006	12/29/2006	912795ZD6	4/26/2007	4.89%	4.86%	4.88%
1G0092	B	10,025,000	98.40	9,864,299	12/29/2006	12/29/2006	912795ZD6	4/26/2007	4.89%	4.86%	4.88%
1G0371	B	675,000	98.40	664,180	12/29/2006	12/29/2006	912795ZD6	4/26/2007	4.89%	4.86%	4.88%
1FN012	S	(228,950,000)	99.46	(227,718,249)	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1FN045	S	(224,000,000)	99.46	(222,794,880)	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1G0092	S	(11,550,000)	99.56	(11,498,834)	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1G0371	S	(675,000)	99.56	(672,010)	12/29/2006	12/29/2006	912795YR6	02/01/2007	4.69%	4.68%	4.75%
1FN012	B	183,200,000	98.30	180,089,264	12/29/2006	12/29/2006	912795ZE4	5/3/2007	4.89%	4.86%	4.88%
1FN045	B	179,225,000	98.30	176,181,760	12/29/2006	12/29/2006	912795ZE4	5/3/2007	4.89%	4.86%	4.88%
1G0092	S	(11,550,000)	99.46	(11,487,861)	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1G0371	S	(675,000)	99.46	(671,369)	12/29/2006	12/29/2006	912795YS4	02/08/2007	4.72%	4.65%	4.80%
1FN012	S	(228,950,000)	99.36	(227,482,431)	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1FN045	S	(224,000,000)	99.36	(222,564,160)	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1G0371	S	(675,000)	99.36	(670,673)	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1G0092	B	10,025,000	98.30	9,854,776	12/29/2006	12/29/2006	912795ZE4	5/3/2007	4.89%	4.86%	4.88%
1G0371	B	675,000	98.30	663,539	12/29/2006	12/29/2006	912795ZE4	5/3/2007	4.89%	4.86%	4.88%
1FN012	B	183,200,000	98.21	179,920,720	12/29/2006	12/29/2006	912795ZF1	5/10/2007	4.88%	4.86%	4.87%
1G0092	S	(11,550,000)	99.36	(11,475,965)	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.81%	4.77%	4.81%
1G0092	B	10,025,000	98.21	9,845,553	12/29/2006	12/29/2006	912795ZF1	5/10/2007	4.88%	4.86%	4.87%
1G0371	B	675,000	98.21	662,918	12/29/2006	12/29/2006	912795ZF1	5/10/2007	4.88%	4.86%	4.87%
1FN045	B	179,225,000	98.21	176,016,873	12/29/2006	12/29/2006	912795ZF1	5/10/2007	4.88%	4.86%	4.87%
1G0092	S	(11,550,000)	99.26	(11,464,992)	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1G0371	S	(675,000)	99.26	(670,032)	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1FN012	S	(228,950,000)	99.26	(227,264,928)	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1FN045	S	(224,000,000)	99.26	(222,351,360)	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.82%	4.81%	4.83%
1FN045	B	150,000	98.78	148,170	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.88%	4.87%	4.89%
1FN045	B	50,000,000	99.45	49,725,500	1/4/2007	1/4/2007	912795YT2	2/15/2007	4.71%	4.70%	4.79%
1FN045	B	200,000,000	99.35	198,702,000	1/4/2007	1/4/2007	912795YU9	2/22/2007	4.77%	4.76%	4.82%
1FN045	B	100,000,000	99.25	99,250,000	1/4/2007	1/4/2007	912795YV7	3/01/2007	4.82%	4.80%	4.84%
1FN045	B	2,925,000	99.15	2,900,167	1/4/2007	1/4/2007	912795YW5	3/8/2007	4.85%	4.83%	4.85%
1G0371	B	250,000	98.86	247,148	1/4/2007	1/4/2007	912795YZ8	3/29/2007	4.89%	4.86%	4.89%
1FN045	B	100,000,000	99.63	99,634,000	1/4/2007	1/4/2007	912795YR6	02/01/2007	4.71%	4.68%	4.76%
1FN045	B	50,000,000	99.54	49,771,500	1/4/2007	1/4/2007	912795YS4	02/08/2007	4.70%	4.68%	4.76%
1G0092	S	(3,750,000)	98.86	(3,707,213)	1/4/2007	1/4/2007	912795YZ8	3/29/2007	4.89%	4.86%	4.89%
1G0092	B	25,000	98.93	24,732	1/10/2007	1/10/2007	912795YZ8	3/29/2007	4.95%	4.92%	4.94%
1G0092	S	(750,000)	98.93	(741,960)	1/10/2007	1/10/2007	912795YZ8	3/29/2007	4.95%	4.92%	4.94%
1G0092	B	10,175,000	98.31	10,003,246	1/29/2007	1/29/2007	912795ZJ3	05/31/2007	4.98%	4.97%	4.99%
1G0371	B	675,000	98.31	663,606	1/29/2007	1/29/2007	912795ZJ3	05/31/2007	4.98%	4.97%	4.99%
1FN012	B	185,850,000	98.22	182,534,436	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1FN045	B	283,225,000	98.22	278,172,266	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1G0092	B	10,175,000	98.22	9,993,478	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1G0371	B	675,000	98.22	662,958	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1FN012	B	25,000	98.22	24,554	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1FN045	B	25,000	98.22	24,554	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1G0371	B	75,000	98.22	73,662	1/29/2007	1/29/2007	912795ZK0	06/07/2007	4.98%	4.97%	4.99%
1FN045	S	(279,225,000)	99.92	(279,012,789)	1/29/2007	1/29/2007	912795YR6	02/01/2007	9.12%	4.36%	4.62%
1G0092	S	(10,025,000)	99.92	(10,017,381)	1/29/2007	1/29/2007	912795YR6	02/01/2007	9.12%	4.36%	4.62%
1G0371	S	(675,000)	99.92	(674,487)	1/29/2007	1/29/2007	912795YR6	02/01/2007	9.12%	4.36%	4.62%
1FN012	S	(183,200,000)	99.92	(183,060,768)	1/29/2007	1/29/2007	912795YR6	02/01/2007	9.12%	4.36%	4.62%
1FN012	S	(183,200,000)	99.83	(182,894,056)	1/29/2007	1/29/2007	912795YS4	02/08/2007	6.01%	4.59%	4.70%
1FN045	S	(229,225,000)	99.83	(228,842,194)	1/29/2007	1/29/2007	912795YS4	02/08/2007	6.01%	4.59%	4.70%
1FN012	S	(183,200,000)	99.74	(182,716,352)	1/29/2007	1/29/2007	912795YT2	2/15/2007	5.59%	4.75%	4.80%
1G0092	S	(10,025,000)	99.83	(10,008,258)	1/29/2007	1/29/2007	912795YS4	02/08/2007	6.01%	4.59%	4.70%
1FN045	S	(229,225,000)	99.74	(228,619,846)	1/29/2007	1/29/2007	912795YT2	2/15/2007	5.59%	4.75%	4.80%
1G0371	S	(675,000)	99.83	(673,873)	1/29/2007	1/29/2007	912795YS4	02/08/2007	6.01%	4.59%	4.70%
1G0092	S	(10,025,000)	99.74	(9,998,534)	1/29/2007	1/29/2007	912795YT2	2/15/2007	5.59%	4.75%	4.80%
1G0371	S	(675,000)	99.74	(673,218)	1/29/2007	1/29/2007	912795YT2	2/15/2007	5.59%	4.75%	4.80%
1FN012	S	(183,200,000)	99.64	(182,534,984)	1/29/2007	1/29/2007	912795YU9	2/22/2007	5.44%	4.82%	4.84%
1FN045	S	(379,225,000)	99.64	(377,848,413)	1/29/2007	1/29/2007	912795YU9	2/22/2007	5.44%	4.82%	4.84%
1G0092	S	(10,025,000)	99.64	(9,988,609)	1/29/2007	1/29/2007	912795YU9	2/22/2007	5.44%	4.82%	4.84%
1G0371	S	(675,000)	99.64	(672,550)	1/29/2007	1/29/2007	912795YU9	2/22/2007	5.44%	4.82%	4.84%
1FN012	B	185,850,000	98.50	183,067,826	1/29/2007	1/29/2007	912795ZG9	5/17/2007	4.99%	4.98%	4.99%
1FN045	B	283,225,000	98.50	278,985,122	1/29/2007	1/29/2007	912795ZG9	5/17/2007	4.99%	4.98%	4.99%
1G0092	B	10,175,000	98.50	10,022,680	1/29/2007	1/29/2007	912795ZG9	5/17/2007	4.99%	4.98%	4.99%
1G0371	B	675,000	98.50	664,895	1/29/2007	1/29/2007	912795ZG9	5/17/2007	4.99%	4.98%	4.99%
1FN012	B	185,850,000	98.41	182,887,551	1/29/2007	1/29/2007	912795ZH7	5/24/2007	4.99%	4.98%	5.00%
1FN045	B	283,225,000	98.41	278,710,394	1/29/2007	1/29/2007	912795ZH7	5/24/2007	4.99%	4.98%	5.00%
1G0092	B	10,175,000	98.41	10,012,811	1/29/2007	1/29/2007	912795ZH7	5/24/2007	4.99%	4.98%	5.00%
1G0371	B	675,000	98.41	664,241	1/29/2007	1/29/2007	912795ZH7	5/24/2007	4.99%	4.98%	5.00%
1FN012	B	185,850,000	98.31	182,712,852	1/29/2007	1/29/2007	912795ZJ3	05/31/2007	4.98%	4.97%	4.99%
1FN045	B	283,225,000	98.31	278,444,162	1/29/2007	1/29/2007	912795ZJ3	05/31/2007	4.98%	4.97%	4.99%
1FN012	B	1,725,000	99.02	1,708,095	1/31/2007	1/31/2007	912795ZB0	4/12/2007	4.97%	4.96%	4.98%
1FN045	B	1,700,000	99.02	1,683,340	1/31/2007	1/31/2007	912795ZB0	4/12/2007	4.97%	4.96%	4.98%
1G0092	B	150,000	99.02	148,530	1/31/2007	1/31/2007	912795ZB0	4/12/2007	4.97%	4.96%	4.98%
1G0371	S	(150,000)	99.14	(148,713)	2/2/2007	2/2/2007	912795ZA2	4/5/2007	4.98%	4.98%	

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(179,375,000)	99.29	(178,099,644)	2/6/2007	2/6/2007	912795YZ8	3/29/2007	5.02%	4.99%	5.01%
1G0092	S	(5,600,000)	99.29	(5,560,184)	2/6/2007	2/6/2007	912795YZ8	3/29/2007	5.02%	4.99%	5.01%
1G0371	S	(1,067,357)	99.29	(1,067,357)	2/6/2007	2/6/2007	912795YZ8	3/29/2007	5.02%	4.99%	5.01%
1FN012	S	(183,200,000)	99.19	(181,721,576)	2/6/2007	2/6/2007	912795ZA2	4/5/2007	5.01%	4.99%	5.00%
1FN045	S	(179,375,000)	99.19	(177,927,444)	2/6/2007	2/6/2007	912795ZA2	4/5/2007	5.01%	4.99%	5.00%
1G0092	S	(10,075,000)	99.19	(9,993,695)	2/6/2007	2/6/2007	912795ZA2	4/5/2007	5.01%	4.99%	5.00%
1G0371	S	(675,000)	99.19	(669,553)	2/6/2007	2/6/2007	912795ZA2	4/5/2007	5.01%	4.99%	5.00%
1FN012	S	(184,925,000)	99.10	(183,251,429)	2/6/2007	2/6/2007	912795ZB0	4/12/2007	5.01%	5.00%	5.01%
1FN045	S	(180,925,000)	99.10	(179,287,629)	2/6/2007	2/6/2007	912795ZB0	4/12/2007	5.01%	5.00%	5.01%
1G0371	S	(675,000)	99.10	(668,891)	2/6/2007	2/6/2007	912795ZB0	4/12/2007	5.01%	5.00%	5.01%
1G0092	S	(12,725,000)	99.10	(12,609,839)	2/6/2007	2/6/2007	912795ZB0	4/12/2007	5.01%	5.00%	5.01%
1G0092	B	9,575,000	98.23	9,405,427	2/6/2007	2/6/2007	912795ZL8	6/14/2007	4.98%	4.96%	4.97%
1G0371	B	800,000	98.23	785,832	2/6/2007	2/6/2007	912795ZL8	6/14/2007	4.98%	4.96%	4.97%
1FN012	B	185,750,000	98.23	182,460,368	2/6/2007	2/6/2007	912795ZL8	6/14/2007	4.98%	4.96%	4.97%
1FN045	B	181,800,000	98.23	178,580,322	2/6/2007	2/6/2007	912795ZL8	6/14/2007	4.98%	4.96%	4.97%
1G0092	B	9,575,000	98.14	9,396,905	2/6/2007	2/6/2007	912795ZM6	6/21/2007	4.96%	4.95%	4.96%
1G0371	B	800,000	98.14	785,120	2/6/2007	2/6/2007	912795ZM6	6/21/2007	4.96%	4.95%	4.96%
1FN012	B	185,750,000	98.14	182,295,050	2/6/2007	2/6/2007	912795ZM6	6/21/2007	4.96%	4.95%	4.96%
1FN045	B	181,800,000	98.14	178,418,520	2/6/2007	2/6/2007	912795ZM6	6/21/2007	4.96%	4.95%	4.96%
1FN012	B	185,750,000	98.05	182,129,733	2/6/2007	2/6/2007	912795ZN4	6/28/2007	4.94%	4.92%	4.93%
1FN045	B	181,800,000	98.05	178,256,718	2/6/2007	2/6/2007	912795ZN4	6/28/2007	4.94%	4.92%	4.93%
1G0371	B	800,000	98.05	784,408	2/6/2007	2/6/2007	912795ZN4	6/28/2007	4.94%	4.92%	4.93%
1G0092	B	9,575,000	98.05	9,388,383	2/6/2007	2/6/2007	912795ZN4	6/28/2007	4.94%	4.92%	4.93%
1FN012	B	178,000,000	98.31	174,990,020	2/12/2007	2/12/2007	912795ZL8	6/14/2007	4.99%	4.98%	4.99%
1FN012	S	(183,200,000)	99.52	(182,318,808)	2/15/2007	2/16/2007	912795YY1	3/22/2007	4.95%	5.07%	5.09%
1FN045	S	(179,225,000)	99.52	(178,362,928)	2/15/2007	2/16/2007	912795YY1	3/22/2007	4.95%	5.07%	5.09%
1G0092	S	(10,025,000)	99.52	(9,976,780)	2/15/2007	2/16/2007	912795YY1	3/22/2007	4.95%	5.07%	5.09%
1G0371	S	(675,000)	99.52	(671,753)	2/15/2007	2/16/2007	912795YY1	3/22/2007	4.95%	5.07%	5.09%
1FN012	S	(183,200,000)	99.13	(181,606,160)	2/15/2007	2/16/2007	912795ZC8	4/19/2007	4.97%	5.03%	5.05%
1FN045	S	(179,225,000)	99.13	(177,665,743)	2/15/2007	2/16/2007	912795ZC8	4/19/2007	4.97%	5.03%	5.05%
1G0092	S	(10,025,000)	99.13	(9,937,783)	2/15/2007	2/16/2007	912795ZC8	4/19/2007	4.97%	5.03%	5.05%
1G0371	S	(675,000)	99.13	(669,128)	2/15/2007	2/16/2007	912795ZC8	4/19/2007	4.97%	5.03%	5.05%
1FN012	B	11,800,000	98.37	11,607,424	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1FN045	B	11,800,000	98.37	11,607,424	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1G0092	B	4,100,000	98.37	4,033,088	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1G0371	B	200,000	98.37	196,736	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1FN012	S	(1,950,000)	98.37	(1,918,176)	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1FN045	S	(2,150,000)	98.37	(2,114,912)	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.94%	4.97%	4.98%
1FN012	S	(183,200,000)	99.82	(182,866,576)	2/15/2007	2/16/2007	912795YV7	3/01/2007	4.68%	5.02%	5.05%
1FN045	S	(279,225,000)	99.82	(278,716,811)	2/15/2007	2/16/2007	912795YV7	3/01/2007	4.68%	5.02%	5.05%
1G0092	S	(10,025,000)	99.82	(10,006,755)	2/15/2007	2/16/2007	912795YV7	3/01/2007	4.68%	5.02%	5.05%
1G0092	S	(10,025,000)	99.72	(9,996,730)	2/15/2007	2/16/2007	912795YW5	3/8/2007	4.83%	5.06%	5.09%
1G0371	S	(675,000)	99.82	(673,772)	2/15/2007	2/16/2007	912795YV7	3/01/2007	4.68%	5.02%	5.05%
1G0371	S	(675,000)	99.72	(673,097)	2/15/2007	2/16/2007	912795YW5	3/8/2007	4.83%	5.06%	5.09%
1FN012	S	(183,200,000)	99.72	(182,683,376)	2/15/2007	2/16/2007	912795YW5	3/8/2007	4.83%	5.06%	5.09%
1FN045	S	(182,150,000)	99.72	(181,636,337)	2/15/2007	2/16/2007	912795YW5	3/8/2007	4.83%	5.06%	5.09%
1G0092	S	(10,025,000)	99.62	(9,986,404)	2/15/2007	2/16/2007	912795YX3	3/15/2007	4.95%	5.12%	5.13%
1G0371	S	(675,000)	99.62	(672,401)	2/15/2007	2/16/2007	912795YX3	3/15/2007	4.95%	5.12%	5.13%
1FN012	S	(183,200,000)	99.62	(182,494,680)	2/15/2007	2/16/2007	912795YX3	3/15/2007	4.95%	5.12%	5.13%
1FN045	S	(179,225,000)	99.62	(178,534,984)	2/15/2007	2/16/2007	912795YX3	3/15/2007	4.95%	5.12%	5.13%
1FN012	S	(183,200,000)	99.09	(181,529,216)	2/16/2007	2/20/2007	912795ZD6	4/26/2007	4.76%	5.03%	5.05%
1G0092	S	(10,025,000)	99.09	(9,933,572)	2/16/2007	2/20/2007	912795ZD6	4/26/2007	4.76%	5.03%	5.05%
1FN045	S	(179,225,000)	99.09	(177,590,468)	2/16/2007	2/20/2007	912795ZD6	4/26/2007	4.76%	5.03%	5.05%
1G0371	S	(675,000)	99.09	(668,844)	2/16/2007	2/20/2007	912795ZD6	4/26/2007	4.76%	5.03%	5.05%
1FN012	S	(183,200,000)	98.99	(181,353,344)	2/16/2007	2/20/2007	912795ZE4	5/3/2007	4.77%	5.02%	5.04%
1FN045	S	(179,225,000)	98.99	(177,418,412)	2/16/2007	2/20/2007	912795ZE4	5/3/2007	4.77%	5.02%	5.04%
1G0092	S	(10,025,000)	98.99	(9,923,948)	2/16/2007	2/20/2007	912795ZE4	5/3/2007	4.77%	5.02%	5.04%
1G0371	S	(675,000)	98.99	(668,196)	2/16/2007	2/20/2007	912795ZE4	5/3/2007	4.77%	5.02%	5.04%
1FN012	S	(183,200,000)	98.90	(181,177,472)	2/16/2007	2/20/2007	912795ZF1	5/10/2007	4.79%	5.02%	5.03%
1FN045	S	(179,225,000)	98.90	(177,246,356)	2/16/2007	2/20/2007	912795ZF1	5/10/2007	4.79%	5.02%	5.03%
1G0092	S	(10,025,000)	98.90	(9,914,324)	2/16/2007	2/20/2007	912795ZF1	5/10/2007	4.79%	5.02%	5.03%
1G0371	S	(675,000)	98.90	(667,548)	2/16/2007	2/20/2007	912795ZF1	5/10/2007	4.79%	5.02%	5.03%
1FN012	S	(185,850,000)	98.80	(183,612,366)	2/16/2007	2/20/2007	912795ZG9	5/17/2007	4.82%	5.01%	5.03%
1FN045	S	(283,225,000)	98.80	(279,814,971)	2/16/2007	2/20/2007	912795ZG9	5/17/2007	4.82%	5.01%	5.03%
1G0092	S	(10,175,000)	98.80	(10,052,493)	2/16/2007	2/20/2007	912795ZG9	5/17/2007	4.82%	5.01%	5.03%
1G0371	S	(675,000)	98.80	(666,873)	2/16/2007	2/20/2007	912795ZG9	5/17/2007	4.82%	5.01%	5.03%
1FN012	S	(29,500,000)	98.42	(29,034,785)	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN045	S	(14,675,000)	98.42	(14,443,575)	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1G0371	S	(50,000)	98.42	(49,212)	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN045	B	1,550,000	98.42	1,525,557	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN012	B	1,425,000	98.42	1,402,528	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN012	S	(1,425,000)	98.42	(1,402,528)	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN045	S	(1,550,000)	98.42	(1,525,557)	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1G0092	B	1,425,000	98.42	1,402,528	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.81%	4.97%	4.99%
1FN012	B	182,800,000	99.12	181,182,220	2/22/2007	2/22/2007	912795ZD6	4/26/2007	5.06%	5.05%	5.06%
1FN045	B	279,600,000	99.12	277,125,540	2/22/2007	2/22/2007	912795ZD6	4/26/2007	5.06%	5.05%	5.06%
1G0371	B	650,000	99.12	644,248	2/22/2007	2/22/2007	912795ZD6	4/26/2007	5.06%	5.05%	5.06%
1G0092	B	10,000,000	99.12	9,911,500	2/22/2007	2/22/2007	912795ZD6	4/26/2007	5.06%	5.05%	5.06%
1FN012	S	(185,850,000)	98.73	(183,482,271)	2/22/2007	2/22/2007	912795ZH7	5/24/2007	5.04%	5.03%	5.04%
1FN045	S	(283,225,000)	98.73	(279,616,714)	2/22/2007	2/22/2007	912795ZH7	5/24/2007	5.04%	5.03%	5.04%
1G0092	S	(10,175,000)	98.73	(10,045,371)	2/22/2007	2/22/2007	912795ZH7	5/24/2007	5.04%	5.03%	5.04%
1G0371	S	(675,000)	98.73	(666,401)	2/22/2007	2/22/2007	912795ZH7	5/24/2007	5.04%	5.03%	5.04%
1G0092	S	(10,175,000)	98.55	(10,027,768)	2/22/2007	2/23/2007	912795ZK0	06/07/2007	4.96%	4.99%	5.00%
1FN045	S	(283,250,000)	98.55	(279,151,373)	2/22/2007	2/23/2007	912795ZK0	06/07/2007	4.96%	4.99%	5.00%
1G0371	S	(750,000)	98.55	(739,148)	2/22/2007	2/23/2007	912795ZK0	06/07/2007	4.96%	4.99%	5.00%
1FN012	S	(344,100,000)	98.47	(338,828,388)	2/22/2007	2/23/2007</					

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(15,100,000)	98.47	(14,868,668)	2/22/2007	2/23/2007	912795ZL8	6/14/2007	4.92%	4.97%	4.97%
1G0371	S	(950,000)	98.47	(935,446)	2/22/2007	2/23/2007	912795ZL8	6/14/2007	4.92%	4.97%	4.97%
1FN012	S	(185,750,000)	98.36	(182,711,130)	2/22/2007	2/23/2007	912795ZM6	6/21/2007	4.95%	4.97%	4.99%
1FN045	S	(181,800,000)	98.36	(178,825,752)	2/22/2007	2/23/2007	912795ZM6	6/21/2007	4.95%	4.97%	4.99%
1G0092	S	(9,575,000)	98.36	(9,418,353)	2/22/2007	2/23/2007	912795ZM6	6/21/2007	4.95%	4.97%	4.99%
1G0371	S	(800,000)	98.36	(786,912)	2/22/2007	2/23/2007	912795ZM6	6/21/2007	4.95%	4.97%	4.99%
1FN012	S	(185,750,000)	98.27	(182,543,955)	2/22/2007	2/23/2007	912795ZN4	6/28/2007	4.93%	4.95%	5.01%
1FN045	S	(181,800,000)	98.27	(178,662,132)	2/22/2007	2/23/2007	912795ZN4	6/28/2007	4.93%	4.95%	5.01%
1G0092	S	(9,575,000)	98.27	(9,409,736)	2/22/2007	2/23/2007	912795ZN4	6/28/2007	4.93%	4.95%	5.01%
1G0371	S	(800,000)	98.27	(786,192)	2/22/2007	2/23/2007	912795ZN4	6/28/2007	4.93%	4.95%	5.01%
1G0092	B	11,225,000	98.94	11,105,566	2/22/2007	2/23/2007	912795ZF1	5/10/2007	4.97%	5.03%	5.06%
1G0371	B	800,000	98.94	791,488	2/22/2007	2/23/2007	912795ZF1	5/10/2007	4.97%	5.03%	5.06%
1FN012	B	220,975,000	98.94	218,623,826	2/22/2007	2/23/2007	912795ZF1	5/10/2007	4.97%	5.03%	5.06%
1FN045	B	241,350,000	98.94	238,782,036	2/22/2007	2/23/2007	912795ZF1	5/10/2007	4.97%	5.03%	5.06%
1FN012	B	220,975,000	98.84	218,402,851	2/22/2007	2/23/2007	912795ZG9	5/17/2007	4.99%	5.03%	5.05%
1FN045	B	241,350,000	98.84	238,540,686	2/22/2007	2/23/2007	912795ZG9	5/17/2007	4.99%	5.03%	5.05%
1G0092	B	11,225,000	98.84	11,094,341	2/22/2007	2/23/2007	912795ZG9	5/17/2007	4.99%	5.03%	5.05%
1G0371	B	800,000	98.84	790,688	2/22/2007	2/23/2007	912795ZG9	5/17/2007	4.99%	5.03%	5.05%
1G0092	S	(10,000,000)	99.13	(9,912,900)	2/22/2007	2/23/2007	912795ZD6	4/26/2007	4.98%	5.05%	5.06%
1G0371	S	(650,000)	99.13	(644,339)	2/22/2007	2/23/2007	912795ZD6	4/26/2007	4.98%	5.05%	5.06%
1G0092	S	(10,175,000)	98.66	(10,038,146)	2/22/2007	2/23/2007	912795ZJ3	05/31/2007	4.94%	4.98%	5.02%
1G0371	S	(675,000)	98.66	(665,921)	2/22/2007	2/23/2007	912795ZJ3	05/31/2007	4.94%	4.98%	5.02%
1FN012	S	(182,800,000)	99.13	(181,207,812)	2/22/2007	2/23/2007	912795ZD6	4/26/2007	4.98%	5.05%	5.06%
1FN045	S	(279,600,000)	99.13	(277,164,684)	2/22/2007	2/23/2007	912795ZD6	4/26/2007	4.98%	5.05%	5.06%
1FN012	S	(185,850,000)	98.66	(183,350,318)	2/22/2007	2/23/2007	912795ZJ3	05/31/2007	4.94%	4.98%	5.02%
1FN045	S	(283,225,000)	98.66	(279,415,624)	2/22/2007	2/23/2007	912795ZJ3	05/31/2007	4.94%	4.98%	5.02%
1FN012	S	(185,875,000)	98.55	(183,185,389)	2/22/2007	2/23/2007	912795ZK0	06/07/2007	4.96%	4.99%	5.00%
1FN012	B	94,250,000	98.67	92,995,533	3/9/2007	3/9/2007	912795ZL8	6/14/2007	4.94%	4.92%	4.95%
1FN045	B	103,000,000	98.67	101,629,070	3/9/2007	3/9/2007	912795ZL8	6/14/2007	4.94%	4.92%	4.95%
1G0092	B	4,850,000	98.67	4,785,447	3/9/2007	3/9/2007	912795ZL8	6/14/2007	4.94%	4.92%	4.95%
1FN012	S	(220,975,000)	99.14	(219,076,825)	3/9/2007	3/9/2007	912795ZF1	5/10/2007	4.99%	4.97%	5.01%
1G0371	S	(800,000)	99.14	(793,128)	3/9/2007	3/9/2007	912795ZF1	5/10/2007	4.99%	4.97%	5.01%
1FN045	S	(241,350,000)	99.14	(239,276,804)	3/9/2007	3/9/2007	912795ZF1	5/10/2007	4.99%	4.97%	5.01%
1G0092	S	(11,225,000)	99.14	(11,128,577)	3/9/2007	3/9/2007	912795ZF1	5/10/2007	4.99%	4.97%	5.01%
1FN045	S	(241,350,000)	99.05	(239,054,762)	3/9/2007	3/9/2007	912795ZG9	5/17/2007	4.96%	4.93%	4.98%
1G0371	S	(800,000)	99.05	(792,392)	3/9/2007	3/9/2007	912795ZG9	5/17/2007	4.96%	4.93%	4.98%
1FN012	S	(220,975,000)	99.05	(218,873,528)	3/9/2007	3/9/2007	912795ZG9	5/17/2007	4.96%	4.93%	4.98%
1G0092	S	(11,225,000)	99.05	(11,118,250)	3/9/2007	3/9/2007	912795ZG9	5/17/2007	4.96%	4.93%	4.98%
1FN069	B	22,500,000	98.71	22,209,300	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN070	B	24,600,000	98.71	24,282,168	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1G0092	B	1,100,000	98.71	1,085,788	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1G0371	B	50,000	98.71	49,354	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN012	B	22,500,000	98.71	22,209,300	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN045	B	24,600,000	98.71	24,282,168	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN069	S	(22,500,000)	98.71	(22,209,300)	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN070	S	(24,600,000)	98.71	(24,282,168)	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.95%	4.93%	4.96%
1FN012	B	17,800,000	98.72	17,572,338	3/19/2007	3/19/2007	912795ZM6	6/21/2007	4.90%	4.88%	4.91%
1FN045	B	19,450,000	98.72	19,201,235	3/19/2007	3/19/2007	912795ZM6	6/21/2007	4.90%	4.88%	4.91%
1G0371	B	50,000	98.72	49,361	3/19/2007	3/19/2007	912795ZM6	6/21/2007	4.90%	4.88%	4.91%
1G0092	B	850,000	98.72	839,129	3/19/2007	3/19/2007	912795ZM6	6/21/2007	4.90%	4.88%	4.91%
1G0092	B	300,000	98.83	296,502	3/20/2007	3/20/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.89%
1FN045	B	6,000,000	98.83	5,930,040	3/20/2007	3/20/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.89%
1FN012	B	5,550,000	98.83	5,485,287	3/20/2007	3/20/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.89%
1FN012	S	(17,800,000)	98.73	(17,574,296)	3/20/2007	3/20/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1FN045	S	(19,450,000)	98.73	(19,203,374)	3/20/2007	3/20/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1G0092	S	(850,000)	98.73	(839,222)	3/20/2007	3/20/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1G0371	S	(50,000)	98.73	(49,366)	3/20/2007	3/20/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1FN012	B	223,500,000	98.81	220,831,410	3/26/2007	3/26/2007	912795ZM6	6/21/2007	4.94%	4.92%	4.93%
1FN045	B	244,100,000	98.81	241,185,446	3/26/2007	3/26/2007	912795ZM6	6/21/2007	4.94%	4.92%	4.93%
1G0092	B	11,225,000	98.81	11,090,974	3/26/2007	3/26/2007	912795ZM6	6/21/2007	4.94%	4.92%	4.93%
1G0371	B	800,000	98.81	790,448	3/26/2007	3/26/2007	912795ZM6	6/21/2007	4.94%	4.92%	4.93%
1FN012	B	223,500,000	98.72	220,634,730	3/26/2007	3/26/2007	912795ZN4	6/28/2007	4.91%	4.90%	4.91%
1FN045	B	244,100,000	98.72	240,970,638	3/26/2007	3/26/2007	912795ZN4	6/28/2007	4.91%	4.90%	4.91%
1G0092	B	11,225,000	98.72	11,081,096	3/26/2007	3/26/2007	912795ZN4	6/28/2007	4.91%	4.90%	4.91%
1G0371	B	800,000	98.72	789,744	3/26/2007	3/26/2007	912795ZN4	6/28/2007	4.91%	4.90%	4.91%
1G0092	B	11,225,000	98.63	11,070,656	3/26/2007	3/26/2007	912795ZP9	7/5/2007	4.90%	4.87%	4.89%
1G0371	B	800,000	98.63	789,000	3/26/2007	3/26/2007	912795ZP9	7/5/2007	4.90%	4.87%	4.89%
1FN012	B	223,500,000	98.63	220,426,875	3/26/2007	3/26/2007	912795ZP9	7/5/2007	4.90%	4.87%	4.89%
1FN012	B	223,500,000	98.53	220,221,255	3/26/2007	3/26/2007	912795ZQ7	7/12/2007	4.89%	4.87%	4.88%
1FN045	B	244,100,000	98.63	240,743,625	3/26/2007	3/26/2007	912795ZP9	7/5/2007	4.90%	4.87%	4.89%
1FN045	B	244,100,000	98.53	240,519,053	3/26/2007	3/26/2007	912795ZQ7	7/12/2007	4.89%	4.87%	4.88%
1G0092	B	11,225,000	98.53	11,060,329	3/26/2007	3/26/2007	912795ZQ7	7/12/2007	4.89%	4.87%	4.88%
1G0371	B	800,000	98.53	788,264	3/26/2007	3/26/2007	912795ZQ7	7/12/2007	4.89%	4.87%	4.88%
1FN012	B	223,500,000	98.44	220,015,635	3/26/2007	3/26/2007	912795ZR5	7/19/2007	4.88%	4.86%	4.88%
1FN045	B	244,100,000	98.44	240,294,481	3/26/2007	3/26/2007	912795ZR5	7/19/2007	4.88%	4.86%	4.88%
1G0092	B	11,225,000	98.44	11,050,002	3/26/2007	3/26/2007	912795ZR5	7/19/2007	4.88%	4.86%	4.88%
1G0371	B	800,000	98.44	787,528	3/26/2007	3/26/2007	912795ZR5	7/19/2007	4.88%	4.86%	4.88%
1FN012	B	221,000,000	98.17	216,955,700	3/27/2007	3/27/2007	912795ZU8	8/9/2007	4.88%	4.86%	4.88%
1FN045	B	241,400,000	98.17	236,982,380	3/27/2007	3/27/2007	912795ZU8	8/9/2007	4.88%	4.86%	4.88%
1G0092	B	11,100,000	98.17	10,896,870	3/27/2007	3/27/2007	912795ZU8	8/9/2007	4.88%	4.86%	4.88%
1G0371	B	775,000	98.17	760,818	3/27/2007	3/27/2007	912795ZU8	8/9/2007	4.88%	4.86%	4.88%
1FN045	B	241,400,000	98.08	236,753,050	3/27/2007	3/27/2007	912795ZV6	8/16/2007	4.88%	4.88%	4.89%
1FN012	B	221,000,000	98.08	216,745,750	3/27/2007	3/27/2007	912795ZV6	8/16/2007	4.88%	4.88%	4.89%
1G0092	B	11,100,000	98.08	10,886,325	3/27/2007	3/27/2007	912795ZV6	8/16/2007	4.88%	4.88%	4.89%
1G0371	B	775,000	98.08	760,081	3/27/2007	3/27/2007	912795ZV6	8/16/2007	4.88%	4.88%	4.89%
1FN012	B	221,000,000	98.27	217,1							

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	B	11,100,000	98.27	10,907,415	3/27/2007	3/27/2007	912795ZT1	8/2/2007	4.88%	4.87%	4.89%
1G0371	B	775,000	98.27	761,554	3/27/2007	3/27/2007	912795ZT1	8/2/2007	4.88%	4.87%	4.89%
1FN012	B	221,000,000	98.37	217,391,070	3/27/2007	3/27/2007	912795ZS3	7/26/2007	4.86%	4.84%	4.86%
1FN045	B	241,400,000	98.37	237,457,938	3/27/2007	3/27/2007	912795ZS3	7/26/2007	4.86%	4.84%	4.86%
1G0092	B	11,100,000	98.37	10,918,737	3/27/2007	3/27/2007	912795ZS3	7/26/2007	4.86%	4.84%	4.86%
1G0371	B	775,000	98.37	762,344	3/27/2007	3/27/2007	912795ZS3	7/26/2007	4.86%	4.84%	4.86%
1G0092	B	11,150,000	97.90	10,915,739	3/28/2007	3/28/2007	912795ZX2	8/30/07	4.88%	4.86%	4.88%
1FN012	B	221,950,000	97.90	217,286,831	3/28/2007	3/28/2007	912795ZX2	8/30/07	4.88%	4.86%	4.88%
1G0371	B	825,000	97.90	807,667	3/28/2007	3/28/2007	912795ZX2	8/30/07	4.88%	4.86%	4.88%
1FN045	B	242,425,000	97.90	237,331,651	3/28/2007	3/28/2007	912795ZX2	8/30/07	4.88%	4.86%	4.88%
1FN012	B	221,950,000	97.81	217,087,076	3/28/2007	3/28/2007	912795ZY0	9/6/2007	4.87%	4.86%	4.87%
1FN045	B	242,425,000	97.81	237,113,468	3/28/2007	3/28/2007	912795ZY0	9/6/2007	4.87%	4.86%	4.87%
1G0092	B	11,150,000	97.81	10,905,704	3/28/2007	3/28/2007	912795ZY0	9/6/2007	4.87%	4.86%	4.87%
1G0371	B	825,000	97.81	806,924	3/28/2007	3/28/2007	912795ZY0	9/6/2007	4.87%	4.86%	4.87%
1FN012	B	221,950,000	97.71	216,876,223	3/28/2007	3/28/2007	912795ZZ7	9/13/2007	4.87%	4.85%	4.87%
1FN045	B	242,425,000	97.71	236,883,165	3/28/2007	3/28/2007	912795ZZ7	9/13/2007	4.87%	4.85%	4.87%
1G0092	B	11,150,000	97.71	10,895,111	3/28/2007	3/28/2007	912795ZZ7	9/13/2007	4.87%	4.85%	4.87%
1G0371	B	825,000	97.71	806,141	3/28/2007	3/28/2007	912795ZZ7	9/13/2007	4.87%	4.85%	4.87%
1FN012	B	221,950,000	97.99	217,497,683	3/28/2007	3/28/2007	912795ZW4	8/23/2007	4.88%	4.86%	4.88%
1G0092	B	11,150,000	97.99	10,926,331	3/28/2007	3/28/2007	912795ZW4	8/23/2007	4.88%	4.86%	4.88%
1G0371	B	825,000	97.99	808,451	3/28/2007	3/28/2007	912795ZW4	8/23/2007	4.88%	4.86%	4.88%
1FN045	B	242,425,000	97.99	237,561,955	3/28/2007	3/28/2007	912795ZW4	8/23/2007	4.88%	4.86%	4.88%
1FN012	B	123,925,000	97.74	121,125,534	3/30/2007	3/30/2007	912795ZZ7	9/13/2007	4.87%	4.86%	4.87%
1FN045	B	135,300,000	97.74	132,243,573	3/30/2007	3/30/2007	912795ZZ7	9/13/2007	4.87%	4.86%	4.87%
1G0371	B	75,000	97.74	73,306	3/30/2007	3/30/2007	912795ZZ7	9/13/2007	4.87%	4.86%	4.87%
1G0092	B	6,350,000	97.74	6,206,554	3/30/2007	3/30/2007	912795ZZ7	9/13/2007	4.87%	4.86%	4.87%
1FN012	B	2,250,000	98.87	2,224,530	3/30/2007	3/30/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1FN045	B	2,450,000	98.87	2,422,266	3/30/2007	3/30/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1G0092	B	150,000	98.87	148,302	3/30/2007	3/30/2007	912795ZM6	6/21/2007	4.91%	4.89%	4.91%
1FN012	S	(122,300,000)	98.97	(121,040,310)	3/30/2007	3/30/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.90%
1FN045	S	(133,600,000)	98.97	(132,223,920)	3/30/2007	3/30/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.90%
1G0092	S	(6,250,000)	98.97	(6,185,625)	3/30/2007	3/30/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.90%
1G0371	S	(50,000)	98.97	(49,485)	3/30/2007	3/30/2007	912795ZL8	6/14/2007	4.88%	4.88%	4.90%
1G0092	B	20,900,000	98.94	20,678,042	4/4/2007	4/4/2007	912795ZM6	6/21/2007	4.90%	4.90%	4.91%
1G0371	B	200,000	98.94	197,876	4/4/2007	4/4/2007	912795ZM6	6/21/2007	4.90%	4.90%	4.91%
1G0092	B	2,000,000	99.11	1,982,140	4/16/2007	4/16/2007	912795ZM6	6/21/2007	4.87%	4.86%	4.87%
1FN012	S	(221,950,000)	98.30	(218,174,631)	4/19/2007	4/19/2007	912795ZW4	8/23/2007	4.86%	4.84%	4.85%
1FN045	S	(242,425,000)	98.30	(238,301,351)	4/19/2007	4/19/2007	912795ZW4	8/23/2007	4.86%	4.84%	4.85%
1G0092	S	(11,150,000)	98.30	(10,960,339)	4/19/2007	4/19/2007	912795ZW4	8/23/2007	4.86%	4.84%	4.85%
1G0371	S	(825,000)	98.30	(810,967)	4/19/2007	4/19/2007	912795ZW4	8/23/2007	4.86%	4.84%	4.85%
1FN012	S	(221,950,000)	98.21	(217,972,656)	4/19/2007	4/19/2007	912795ZX2	8/30/07	4.85%	4.83%	4.85%
1FN045	S	(242,425,000)	98.21	(238,080,744)	4/19/2007	4/19/2007	912795ZX2	8/30/07	4.85%	4.83%	4.85%
1G0092	S	(11,150,000)	98.21	(10,950,192)	4/19/2007	4/19/2007	912795ZX2	8/30/07	4.85%	4.83%	4.85%
1G0371	S	(825,000)	98.21	(810,216)	4/19/2007	4/19/2007	912795ZX2	8/30/07	4.85%	4.83%	4.85%
1FN012	S	(221,950,000)	98.11	(217,755,145)	4/19/2007	4/19/2007	912795ZY0	9/6/2007	4.86%	4.83%	4.85%
1FN045	S	(242,425,000)	98.11	(237,843,168)	4/19/2007	4/19/2007	912795ZY0	9/6/2007	4.86%	4.83%	4.85%
1G0092	S	(11,150,000)	98.11	(10,939,265)	4/19/2007	4/19/2007	912795ZY0	9/6/2007	4.86%	4.83%	4.85%
1G0371	S	(825,000)	98.11	(809,408)	4/19/2007	4/19/2007	912795ZY0	9/6/2007	4.86%	4.83%	4.85%
1G0092	S	(17,500,000)	98.10	(17,166,800)	4/19/2007	4/19/2007	912795ZZ7	9/13/2007	4.66%	4.83%	4.84%
1G0371	S	(900,000)	98.10	(882,864)	4/19/2007	4/19/2007	912795ZZ7	9/13/2007	4.66%	4.83%	4.84%
1FN012	S	(345,875,000)	98.10	(339,289,540)	4/19/2007	4/19/2007	912795ZZ7	9/13/2007	4.66%	4.83%	4.84%
1FN045	S	(377,725,000)	98.10	(370,533,116)	4/19/2007	4/19/2007	912795ZZ7	9/13/2007	4.66%	4.83%	4.84%
1G0092	S	(11,100,000)	98.40	(10,922,067)	4/19/2007	4/19/2007	912795ZV6	8/16/2007	4.85%	4.83%	4.84%
1G0371	S	(775,000)	98.40	(762,577)	4/19/2007	4/19/2007	912795ZV6	8/16/2007	4.85%	4.83%	4.84%
1FN012	S	(221,000,000)	98.40	(217,457,370)	4/19/2007	4/19/2007	912795ZV6	8/16/2007	4.85%	4.83%	4.84%
1FN045	S	(241,400,000)	98.40	(237,530,358)	4/19/2007	4/19/2007	912795ZV6	8/16/2007	4.85%	4.83%	4.84%
1FN012	B	174,375,000	97.93	170,765,438	4/19/2007	4/19/2007	912795A27	9/20/2007	4.84%	4.83%	4.84%
1FN045	B	190,500,000	97.93	186,556,650	4/19/2007	4/19/2007	912795A27	9/20/2007	4.84%	4.83%	4.84%
1G0092	B	825,000	97.93	807,923	4/19/2007	4/19/2007	912795A27	9/20/2007	4.84%	4.83%	4.84%
1G0371	B	450,000	97.93	440,685	4/19/2007	4/19/2007	912795A27	9/20/2007	4.84%	4.83%	4.84%
1G0092	S	(11,100,000)	98.51	(10,934,388)	4/20/2007	4/20/2007	912795ZU8	8/9/2007	4.84%	4.83%	4.84%
1G0371	S	(775,000)	98.51	(763,437)	4/20/2007	4/20/2007	912795ZU8	8/9/2007	4.84%	4.83%	4.84%
1FN012	S	(221,000,000)	98.51	(217,702,680)	4/20/2007	4/20/2007	912795ZU8	8/9/2007	4.84%	4.83%	4.84%
1FN045	S	(241,400,000)	98.51	(237,798,312)	4/20/2007	4/20/2007	912795ZU8	8/9/2007	4.84%	4.83%	4.84%
1FN012	B	178,300,000	97.84	174,455,852	4/20/2007	4/20/2007	912795A35	9/27/2007	4.85%	4.83%	4.84%
1FN045	B	194,800,000	97.84	190,600,112	4/20/2007	4/20/2007	912795A35	9/27/2007	4.85%	4.83%	4.84%
1G0092	B	1,750,000	97.84	1,712,270	4/20/2007	4/20/2007	912795A35	9/27/2007	4.85%	4.83%	4.84%
1G0371	B	650,000	97.84	635,986	4/20/2007	4/20/2007	912795A35	9/27/2007	4.85%	4.83%	4.84%
1FN012	S	(223,500,000)	98.88	(221,005,740)	4/20/2007	4/20/2007	912795ZQ7	7/12/2007	4.84%	4.83%	4.84%
1FN045	S	(244,100,000)	98.88	(241,375,844)	4/20/2007	4/20/2007	912795ZQ7	7/12/2007	4.84%	4.83%	4.84%
1G0092	S	(11,225,000)	98.88	(11,099,729)	4/20/2007	4/20/2007	912795ZQ7	7/12/2007	4.84%	4.83%	4.84%
1G0371	S	(800,000)	98.88	(791,072)	4/20/2007	4/20/2007	912795ZQ7	7/12/2007	4.84%	4.83%	4.84%
1FN012	S	(223,500,000)	98.79	(220,791,180)	4/20/2007	4/20/2007	912795ZR5	7/19/2007	4.85%	4.84%	4.84%
1FN045	S	(244,100,000)	98.79	(241,141,508)	4/20/2007	4/20/2007	912795ZR5	7/19/2007	4.85%	4.84%	4.84%
1G0092	S	(11,225,000)	98.79	(11,088,953)	4/20/2007	4/20/2007	912795ZR5	7/19/2007	4.85%	4.84%	4.84%
1G0371	S	(800,000)	98.79	(790,304)	4/20/2007	4/20/2007	912795ZR5	7/19/2007	4.85%	4.84%	4.84%
1G0092	S	(11,100,000)	98.70	(10,955,589)	4/20/2007	4/20/2007	912795ZS3	7/26/2007	4.83%	4.81%	4.82%
1G0371	S	(775,000)	98.70	(764,917)	4/20/2007	4/20/2007	912795ZS3	7/26/2007	4.83%	4.81%	4.82%
1FN012	S	(221,000,000)	98.70	(218,124,790)	4/20/2007	4/20/2007	912795ZS3	7/26/2007	4.83%	4.81%	4.82%
1FN045	S	(241,400,000)	98.70	(238,259,386)	4/20/2007	4/20/2007	912795ZS3	7/26/2007	4.83%	4.81%	4.82%
1FN012	S	(221,000,000)	98.60	(217,910,420)	4/20/2007	4/20/2007	912795ZT1	8/2/2007	4.84%	4.83%	4.84%
1FN045	S	(241,400,000)	98.60	(238,025,228)	4/20/2007	4/20/2007	912795ZT1	8/2/2007	4.84%	4.83%	4.84%
1G0092	S	(11,100,000)	98.60	(10,944,822)	4/20/2007	4/20/2007	912795ZT1	8/2/2007	4.84%	4.83%	4.84%
1G0371	S	(775,000)	98.60	(764,166)	4/20/2007	4/20/2007	912795ZT1	8/2/2007	4.84%	4.83%	4.84%
1FN045	S	(244,100,000)	99.05	(241,768,845)	4/25/2007	4/25/2007	912795ZP9	7/5/2007	4.84%	4.81%	4.84%
1G0092	S	(11,225,000)	99.05	(11,117,801)	4/25/2007						

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	5,600,000	99.24	5,557,272	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1FN045	B	6,075,000	99.24	6,028,648	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1G0092	B	325,000	99.24	322,520	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1G0371	B	25,000	99.24	24,809	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1FN012	S	(174,375,000)	98.01	(170,904,938)	4/25/2007	4/25/2007	912795A27	9/20/2007	4.84%	4.82%	4.84%
1FN045	S	(190,500,000)	98.01	(186,709,050)	4/25/2007	4/25/2007	912795A27	9/20/2007	4.84%	4.82%	4.84%
1G0092	S	(825,000)	98.01	(808,583)	4/25/2007	4/25/2007	912795A27	9/20/2007	4.84%	4.82%	4.84%
1G0371	S	(450,000)	98.01	(441,045)	4/25/2007	4/25/2007	912795A27	9/20/2007	4.84%	4.82%	4.84%
1G0092	S	(1,750,000)	97.92	(1,713,530)	4/25/2007	4/25/2007	912795A35	9/27/2007	4.84%	4.82%	4.83%
1G0371	S	(650,000)	97.92	(636,454)	4/25/2007	4/25/2007	912795A35	9/27/2007	4.84%	4.82%	4.83%
1FN012	S	(178,300,000)	97.92	(174,584,228)	4/25/2007	4/25/2007	912795A35	9/27/2007	4.84%	4.82%	4.83%
1FN045	S	(194,800,000)	97.92	(190,740,368)	4/25/2007	4/25/2007	912795A35	9/27/2007	4.84%	4.82%	4.83%
1G0092	S	(34,275,000)	99.24	(34,013,482)	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1G0371	S	(1,000,000)	99.24	(992,370)	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1G0092	S	(11,225,000)	99.14	(11,128,577)	4/25/2007	4/25/2007	912795ZN4	6/28/2007	4.83%	4.80%	4.83%
1G0371	S	(800,000)	99.14	(793,128)	4/25/2007	4/25/2007	912795ZN4	6/28/2007	4.83%	4.80%	4.83%
1FN012	S	(225,750,000)	99.24	(224,027,528)	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1FN045	S	(246,550,000)	99.24	(244,668,824)	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.82%	4.80%	4.82%
1FN012	S	(223,500,000)	99.14	(221,580,135)	4/25/2007	4/25/2007	912795ZN4	6/28/2007	4.83%	4.80%	4.83%
1FN045	S	(244,100,000)	99.14	(242,003,181)	4/25/2007	4/25/2007	912795ZN4	6/28/2007	4.83%	4.80%	4.83%
1FN012	S	(223,500,000)	99.05	(221,365,575)	4/25/2007	4/25/2007	912795ZP9	7/5/2007	4.84%	4.81%	4.84%
1FN012	B	2,200,000	99.42	2,187,130	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1FN045	B	2,400,000	99.42	2,385,960	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1G0092	B	150,000	99.42	149,123	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1FN012	S	(2,200,000)	99.42	(2,187,130)	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1FN045	S	(2,400,000)	99.42	(2,385,960)	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1G0092	S	(150,000)	99.42	(149,123)	4/30/2007	4/30/2007	912795ZL8	6/14/2007	4.68%	4.67%	4.73%
1G0092	B	175,000	99.31	173,798	4/30/2007	4/30/2007	912795ZM6	6/21/2007	4.76%	4.73%	4.77%
1G0371	B	25,000	99.31	24,828	4/30/2007	4/30/2007	912795ZM6	6/21/2007	4.76%	4.73%	4.77%
1FN012	B	2,225,000	99.31	2,209,714	4/30/2007	4/30/2007	912795ZM6	6/21/2007	4.76%	4.73%	4.77%
1FN045	B	2,425,000	99.31	2,408,340	4/30/2007	4/30/2007	912795ZM6	6/21/2007	4.76%	4.73%	4.77%
1FN012	B	100,625,000	99.36	99,981,000	5/3/2007	5/3/2007	NULL	6/21/2007	4.70%	0.00%	0.00%
1G0092	B	550,000	99.36	546,480	5/3/2007	5/3/2007	NULL	6/21/2007	4.70%	0.00%	0.00%
1FN012	B	21,500,000	98.96	21,275,540	5/21/2007	5/21/2007	912795ZU8	8/09/2007	4.70%	4.66%	4.72%
1FN045	B	23,450,000	98.96	23,205,182	5/21/2007	5/21/2007	912795ZU8	8/09/2007	4.70%	4.66%	4.72%
1G0092	B	1,250,000	98.96	1,236,950	5/21/2007	5/21/2007	912795ZU8	8/09/2007	4.70%	4.66%	4.72%
1FN012	S	(108,450,000)	99.72	(108,143,087)	5/31/2007	5/31/2007	912795ZM6	6/21/2007	4.85%	4.73%	4.82%
1FN012	B	110,525,000	99.10	109,532,486	5/31/2007	5/31/2007	912795ZU8	8/09/2007	4.62%	4.58%	4.67%
1FN045	S	(8,500,000)	99.72	(8,475,945)	5/31/2007	5/31/2007	912795ZM6	6/21/2007	4.85%	4.73%	4.82%
1FN045	B	10,100,000	99.10	10,009,302	5/31/2007	5/31/2007	912795ZU8	8/09/2007	4.62%	4.58%	4.67%
1G0092	S	(1,050,000)	99.72	(1,047,029)	5/31/2007	5/31/2007	912795ZM6	6/21/2007	4.85%	4.73%	4.82%
1G0092	B	825,000	99.10	817,592	5/31/2007	5/31/2007	912795ZU8	8/09/2007	4.62%	4.58%	4.67%
1G0371	S	(50,000)	99.72	(49,859)	5/31/2007	5/31/2007	912795ZM6	6/21/2007	4.85%	4.73%	4.82%
1G0371	B	75,000	99.10	74,327	5/31/2007	5/31/2007	912795ZU8	8/09/2007	4.62%	4.58%	4.67%
1G0092	B	16,325,000	99.16	16,187,707	6/5/2007	6/5/2007	912795ZU8	8/9/2007	4.66%	4.63%	4.66%
1FN012	B	100,800,000	99.19	99,981,504	6/7/2007	6/7/2007	912795ZU8	8/9/2007	4.64%	4.62%	4.64%
1G0092	S	(18,400,000)	99.31	(18,272,120)	6/13/2007	6/15/2007	912795ZU8	8/9/2007	4.39%	4.51%	4.62%
1FN012	S	(232,825,000)	99.31	(231,206,866)	6/13/2007	6/15/2007	912795ZU8	8/9/2007	4.39%	4.51%	4.62%
1FN045	S	(33,550,000)	99.31	(33,316,828)	6/13/2007	6/15/2007	912795ZU8	8/9/2007	4.39%	4.51%	4.62%
1G0371	S	(75,000)	99.31	(74,479)	6/13/2007	6/15/2007	912795ZU8	8/9/2007	4.39%	4.51%	4.62%
1FN045	B	28,550,000	98.87	28,225,958	6/14/2007	6/15/2007	912795ZZ7	9/13/2007	4.49%	4.50%	4.56%
1G0092	B	18,200,000	98.87	17,993,430	6/14/2007	6/15/2007	912795ZZ7	9/13/2007	4.49%	4.50%	4.56%
1FN012	B	229,175,000	98.87	226,573,864	6/14/2007	6/15/2007	912795ZZ7	9/13/2007	4.49%	4.50%	4.56%
1FN012	B	290,475,000	98.57	286,309,589	6/21/2007	6/21/2007	912795A68	10/18/2007	4.34%	4.48%	4.58%
1FN045	B	317,275,000	98.57	312,725,277	6/21/2007	6/21/2007	912795A68	10/18/2007	4.34%	4.48%	4.58%
1G0092	B	16,825,000	98.57	16,583,730	6/21/2007	6/21/2007	912795A68	10/18/2007	4.34%	4.48%	4.58%
1G0371	B	900,000	98.57	887,094	6/21/2007	6/21/2007	912795A68	10/18/2007	4.34%	4.48%	4.58%
1FN012	B	75,000	99.41	74,560	6/21/2007	6/21/2007	912795ZU8	8/9/2007	4.31%	4.27%	4.43%
1FN045	B	75,000	99.41	74,560	6/21/2007	6/21/2007	912795ZU8	8/9/2007	4.31%	4.27%	4.43%
1G0371	B	50,000	99.41	49,707	6/21/2007	6/21/2007	912795ZU8	8/9/2007	4.31%	4.27%	4.43%
1FN012	B	290,475,000	98.85	287,120,014	6/21/2007	6/21/2007	912795A27	9/20/2007	4.57%	4.54%	4.57%
1FN045	B	317,275,000	98.85	313,610,474	6/21/2007	6/21/2007	912795A27	9/20/2007	4.57%	4.54%	4.57%
1G0092	B	16,825,000	98.85	16,630,671	6/21/2007	6/21/2007	912795A27	9/20/2007	4.57%	4.54%	4.57%
1G0371	B	900,000	98.85	889,605	6/21/2007	6/21/2007	912795A27	9/20/2007	4.57%	4.54%	4.57%
1FN012	B	290,475,000	98.76	286,876,015	6/21/2007	6/21/2007	912795A35	9/27/2007	4.55%	4.51%	4.58%
1FN045	B	317,275,000	98.76	313,343,963	6/21/2007	6/21/2007	912795A35	9/27/2007	4.55%	4.51%	4.58%
1G0092	B	16,825,000	98.76	16,616,538	6/21/2007	6/21/2007	912795A35	9/27/2007	4.55%	4.51%	4.58%
1G0371	B	900,000	98.76	888,849	6/21/2007	6/21/2007	912795A35	9/27/2007	4.55%	4.51%	4.58%
1FN012	B	290,475,000	98.66	286,594,254	6/21/2007	6/21/2007	912795A50	10/11/2007	4.29%	4.52%	4.62%
1FN045	B	317,275,000	98.66	313,036,206	6/21/2007	6/21/2007	912795A50	10/11/2007	4.29%	4.52%	4.62%
1G0092	B	16,825,000	98.66	16,600,218	6/21/2007	6/21/2007	912795A50	10/11/2007	4.29%	4.52%	4.62%
1G0371	B	900,000	98.66	887,976	6/21/2007	6/21/2007	912795A50	10/11/2007	4.29%	4.52%	4.62%
1G0092	B	17,250,000	98.40	16,973,310	6/22/2007	6/22/2007	912795A76	10/25/2007	4.62%	4.61%	4.67%
1G0371	B	1,050,000	98.40	1,033,158	6/22/2007	6/22/2007	912795A76	10/25/2007	4.62%	4.61%	4.67%
1FN012	B	297,950,000	98.40	293,170,882	6/22/2007	6/22/2007	912795A76	10/25/2007	4.62%	4.61%	4.67%
1FN045	B	325,425,000	98.40	320,205,183	6/22/2007	6/22/2007	912795A76	10/25/2007	4.62%	4.61%	4.67%
1FN012	B	297,950,000	98.31	292,902,727	6/22/2007	6/22/2007	912795A84	11/1/2007	4.62%	4.61%	4.64%
1FN045	B	325,425,000	98.31	319,912,301	6/22/2007	6/22/2007	912795A84	11/1/2007	4.62%	4.61%	4.64%
1G0092	B	17,250,000	98.31	16,957,785	6/22/2007	6/22/2007	912795A84	11/1/2007	4.62%	4.61%	4.64%
1G0371	B	1,050,000	98.31	1,032,213	6/22/2007	6/22/2007	912795A84	11/1/2007	4.62%	4.61%	4.64%
1G0092	B	17,250,000	98.21	16,940,363	6/22/2007	6/22/2007	912795A92	11/8/2007	4.65%	4.62%	4.66%
1FN012	B	297,950,000	98.21	292,601,798	6/22/2007	6/22/2007	912795A92	11/8/2007	4.65%	4.62%	4.66%
1FN045	B	325,425,000	98.21	319,583,621	6/22/2007	6/22/2007	912795A92	11/8/2007	4.65%	4.62%	4.66%
1G0371	B	1,050,000	98.21	1,031,153	6/22/2007	6/22/2007	912795A92	11/8/2007	4.65%	4.62%	4.66%
1G0092	B	25,000	99.42	24,855	6/22/2007	6/22/2007	912795ZU8	8/9/2007	4.34%	4.31%	4.39%
1FN012	B	25,000	99.42	24,855	6/22/2007	6/22/2007	912				

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	338,000,000	98.14	331,716,580	6/25/2007	6/25/2007	912795B26	11/15/2007	4.68%	4.66%	4.69%
1FN045	B	369,175,000	98.14	362,312,037	6/25/2007	6/25/2007	912795B26	11/15/2007	4.68%	4.66%	4.69%
1G0092	B	19,575,000	98.14	19,211,101	6/25/2007	6/25/2007	912795B26	11/15/2007	4.68%	4.66%	4.69%
1G0371	B	1,175,000	98.14	1,153,157	6/25/2007	6/25/2007	912795B26	11/15/2007	4.68%	4.66%	4.69%
1FN012	B	338,000,000	98.02	331,307,600	6/25/2007	6/25/2007	912795B34	11/23/2007	4.72%	4.68%	4.72%
1FN045	B	369,175,000	98.02	361,865,335	6/25/2007	6/25/2007	912795B34	11/23/2007	4.72%	4.68%	4.72%
1G0092	B	19,575,000	98.02	19,187,415	6/25/2007	6/25/2007	912795B34	11/23/2007	4.72%	4.68%	4.72%
1G0371	B	1,175,000	98.02	1,151,735	6/25/2007	6/25/2007	912795B34	11/23/2007	4.72%	4.68%	4.72%
1G0092	B	19,575,000	97.94	19,171,168	6/25/2007	6/25/2007	912795B42	11/29/2007	4.73%	4.69%	4.73%
1G0371	B	1,175,000	97.94	1,150,760	6/25/2007	6/25/2007	912795B42	11/29/2007	4.73%	4.69%	4.73%
1FN012	B	338,000,000	97.94	331,027,060	6/25/2007	6/25/2007	912795B42	11/29/2007	4.73%	4.69%	4.73%
1FN045	B	369,175,000	97.94	361,558,920	6/25/2007	6/25/2007	912795B42	11/29/2007	4.73%	4.69%	4.73%
1FN012	B	25,000	99.45	24,863	6/25/2007	6/25/2007	912795ZU8	8/9/2007	4.40%	4.33%	4.45%
1FN045	B	50,000	99.45	49,725	6/25/2007	6/25/2007	912795ZU8	8/9/2007	4.40%	4.33%	4.45%
1G0371	B	50,000	99.45	49,725	6/25/2007	6/25/2007	912795ZU8	8/9/2007	4.40%	4.33%	4.45%
1FN012	B	50,000	99.49	49,743	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1FN045	B	50,000	99.49	49,743	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1G0092	B	550,000	99.49	547,173	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1FN012	B	5,950,000	99.49	5,919,417	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1FN045	B	6,450,000	99.49	6,416,847	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1G0371	B	50,000	99.49	49,743	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.51%	4.43%	4.59%
1G0371	S	(150,000)	99.52	(149,280)	7/3/2007	7/3/2007	912795ZU8	8/9/2007	4.67%	4.62%	4.67%
1G0371	S	(200,000)	98.96	(197,910)	7/3/2007	7/3/2007	912795A27	9/20/2007	4.76%	4.72%	4.76%
1G0092	B	3,050,000	98.78	3,012,912	7/5/2007	7/5/2007	912795A43	10/4/2007	4.81%	4.79%	4.83%
1G0092	S	(3,050,000)	98.96	(3,018,280)	7/17/2007	7/17/2007	912795A43	10/4/2007	4.74%	4.74%	4.76%
1G0092	S	(575,000)	99.71	(573,310)	7/17/2007	7/17/2007	912795ZU8	8/9/2007	4.60%	4.58%	4.61%
1FN012	S	(6,125,000)	99.71	(6,106,993)	7/17/2007	7/17/2007	912795ZU8	8/9/2007	4.60%	4.58%	4.61%
1FN045	S	(6,675,000)	99.71	(6,655,376)	7/17/2007	7/17/2007	912795ZU8	8/9/2007	4.60%	4.58%	4.61%
1FN012	S	(229,175,000)	99.26	(227,469,938)	7/17/2007	7/17/2007	912795ZZ7	9/13/2007	4.62%	4.61%	4.63%
1FN045	S	(28,550,000)	99.26	(28,337,588)	7/17/2007	7/17/2007	912795ZZ7	9/13/2007	4.62%	4.61%	4.63%
1G0092	S	(18,200,000)	99.26	(18,064,592)	7/17/2007	7/17/2007	912795ZZ7	9/13/2007	4.62%	4.61%	4.63%
1FN012	B	238,100,000	98.10	233,564,195	7/17/2007	7/17/2007	912795B59	12/6/2007	4.83%	4.82%	4.83%
1FN045	B	35,700,000	98.10	35,019,915	7/17/2007	7/17/2007	912795B59	12/6/2007	4.83%	4.82%	4.83%
1G0092	B	22,125,000	98.10	21,703,519	7/17/2007	7/17/2007	912795B59	12/6/2007	4.83%	4.82%	4.83%
1FN012	B	1,150,000	98.67	1,134,694	7/31/2007	7/31/2007	912795A92	11/8/2007	4.79%	4.77%	4.81%
1FN045	B	1,275,000	98.67	1,258,030	7/31/2007	7/31/2007	912795A92	11/8/2007	4.79%	4.77%	4.81%
1G0092	B	75,000	98.67	74,002	7/31/2007	7/31/2007	912795A92	11/8/2007	4.79%	4.77%	4.81%
1G0092	S	(17,325,000)	98.77	(17,111,556)	8/3/2007	8/6/2007	912795A92	11/8/2007	4.57%	4.71%	4.76%
1G0371	S	(1,050,000)	98.77	(1,037,064)	8/3/2007	8/6/2007	912795A92	11/8/2007	4.57%	4.71%	4.76%
1FN012	S	(299,100,000)	98.77	(295,415,088)	8/3/2007	8/6/2007	912795A92	11/8/2007	4.57%	4.71%	4.76%
1FN045	S	(326,700,000)	98.77	(322,675,056)	8/3/2007	8/6/2007	912795A92	11/8/2007	4.57%	4.71%	4.76%
1G0371	S	(1,175,000)	98.68	(1,159,537)	8/3/2007	8/6/2007	912795B26	11/15/2007	4.56%	4.67%	4.72%
1FN012	S	(338,000,000)	98.68	(333,551,920)	8/3/2007	8/6/2007	912795B26	11/15/2007	4.56%	4.67%	4.72%
1FN045	S	(369,175,000)	98.68	(364,316,657)	8/3/2007	8/6/2007	912795B26	11/15/2007	4.56%	4.67%	4.72%
1G0092	S	(19,575,000)	98.68	(19,317,393)	8/3/2007	8/6/2007	912795B26	11/15/2007	4.56%	4.67%	4.72%
1G0092	S	(19,575,000)	98.58	(19,297,035)	8/3/2007	8/6/2007	912795B34	11/23/2007	4.56%	4.67%	4.71%
1G0371	S	(1,175,000)	98.58	(1,158,315)	8/3/2007	8/6/2007	912795B34	11/23/2007	4.56%	4.67%	4.71%
1FN012	S	(338,000,000)	98.58	(333,200,400)	8/3/2007	8/6/2007	912795B34	11/23/2007	4.56%	4.67%	4.71%
1FN045	S	(369,175,000)	98.58	(363,932,715)	8/3/2007	8/6/2007	912795B34	11/23/2007	4.56%	4.67%	4.71%
1FN012	S	(338,000,000)	98.50	(332,936,760)	8/3/2007	8/6/2007	912795B42	11/29/2007	4.57%	4.66%	4.73%
1FN045	S	(369,175,000)	98.50	(363,644,759)	8/3/2007	8/6/2007	912795B42	11/29/2007	4.57%	4.66%	4.73%
1G0092	S	(19,575,000)	98.50	(19,281,767)	8/3/2007	8/6/2007	912795B42	11/29/2007	4.57%	4.66%	4.73%
1G0371	S	(1,175,000)	98.50	(1,157,399)	8/3/2007	8/6/2007	912795B42	11/29/2007	4.57%	4.66%	4.73%
1G0092	S	(4,050,000)	98.41	(3,985,767)	8/3/2007	8/6/2007	912795B59	12/6/2007	4.57%	4.65%	4.70%
1FN045	B	75,150,000	98.86	74,292,539	8/3/2007	8/6/2007	912795B59	12/6/2007	3.29%	4.65%	4.70%
1FN012	S	(12,950,000)	98.41	(12,744,613)	8/3/2007	8/6/2007	912795B59	12/6/2007	4.57%	4.65%	4.70%
1G0371	B	600,000	98.86	593,154	8/3/2007	8/6/2007	912795B59	12/6/2007	3.29%	4.65%	4.70%
1FN012	B	101,625,000	98.40	99,999,000	8/6/2007	8/6/2007	912795B59	12/6/2007	4.72%	4.64%	4.71%
1FN045	S	(75,150,000)	98.86	(74,292,539)	8/3/2007	8/6/2007	912795B59	12/6/2007	3.29%	4.65%	4.70%
1G0371	S	(600,000)	98.86	(593,154)	8/3/2007	8/6/2007	912795B59	12/6/2007	3.29%	4.65%	4.70%
1G0371	B	600,000	98.40	590,406	8/3/2007	8/6/2007	912795B59	12/6/2007	4.61%	4.65%	4.70%
1FN045	B	75,475,000	98.40	74,268,155	8/3/2007	8/6/2007	912795B59	12/6/2007	4.61%	4.65%	4.70%
1FN012	B	330,750,000	99.41	328,782,038	8/21/2007	8/21/2007	912795A92	11/8/2007	2.71%	2.70%	3.49%
1FN045	B	338,950,000	99.41	336,933,248	8/21/2007	8/21/2007	912795A92	11/8/2007	2.71%	2.70%	3.49%
1G0092	B	19,975,000	99.41	19,856,149	8/21/2007	8/21/2007	912795A92	11/8/2007	2.71%	2.70%	3.49%
1G0371	B	975,000	99.41	969,199	8/21/2007	8/21/2007	912795A92	11/8/2007	2.71%	2.70%	3.49%
1G0092	B	19,975,000	99.35	19,845,762	8/21/2007	8/21/2007	912795B26	11/15/2007	2.71%	2.69%	3.56%
1G0371	B	975,000	99.35	968,692	8/21/2007	8/21/2007	912795B26	11/15/2007	2.71%	2.69%	3.56%
1FN012	B	330,750,000	99.35	328,610,048	8/21/2007	8/21/2007	912795B26	11/15/2007	2.71%	2.69%	3.56%
1FN045	B	338,950,000	99.35	336,756,994	8/21/2007	8/21/2007	912795B26	11/15/2007	2.71%	2.69%	3.56%
1FN012	B	330,750,000	99.26	328,289,220	8/21/2007	8/21/2007	912795B34	11/23/2007	2.85%	2.84%	3.67%
1FN045	B	338,950,000	99.26	336,428,212	8/21/2007	8/21/2007	912795B34	11/23/2007	2.85%	2.84%	3.67%
1G0092	B	19,975,000	99.26	19,826,386	8/21/2007	8/21/2007	912795B34	11/23/2007	2.85%	2.84%	3.67%
1G0371	B	975,000	99.26	967,746	8/21/2007	8/21/2007	912795B34	11/23/2007	2.85%	2.84%	3.67%
1G0092	B	19,975,000	99.18	19,810,206	8/21/2007	8/21/2007	912795B42	11/29/2007	2.97%	2.96%	3.63%
1G0371	B	975,000	99.18	966,956	8/21/2007	8/21/2007	912795B42	11/29/2007	2.97%	2.96%	3.63%
1FN012	B	330,750,000	99.18	328,021,313	8/21/2007	8/21/2007	912795B42	11/29/2007	2.97%	2.96%	3.63%
1FN045	B	338,950,000	99.18	336,153,663	8/21/2007	8/21/2007	912795B42	11/29/2007	2.97%	2.96%	3.63%
1FN012	B	75,000	99.08	74,307	8/21/2007	8/21/2007	912795B59	12/6/2007	3.11%	3.11%	3.50%
1FN045	B	50,000	99.08	49,538	8/21/2007	8/21/2007	912795B59	12/6/2007	3.11%	3.11%	3.50%
1G0371	B	50,000	99.08	49,538	8/21/2007	8/21/2007	912795B59	12/6/2007	3.11%	3.11%	3.50%
1FN012	B	375,000	99.00	371,231	8/31/2007	8/31/2007	912795B59	12/6/2007	3.73%	3.72%	3.93%
1FN045	B	400,000	99.00	395,980	8/31/2007	8/31/2007	912795B59	12/6/2007	3.73%	3.72%	3.93%
1G0092	B	25,000	99.00	24,749	8/31/2007	8/31/2007	912795B59	12/6/2007	3.73%	3.72%	3.93%
1G0092	B	7,975,000	98.91	7,887,993	9/5/2007	9/5/2007	912795B59	12/6/2007	4.27%	4.12%	4.26%
1G0371	S	(125,000)	98.91	(123,636)	9/5/2007	9/5/2007	912795B59	12/6/2007			

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(290,475,000)	99.94	(290,286,191)	9/14/2007	9/14/2007	912795A27	9/20/2007	3.90%	3.83%	3.95%
1FN045	S	(317,275,000)	99.94	(317,068,771)	9/14/2007	9/14/2007	912795A27	9/20/2007	3.90%	3.83%	3.95%
1G0092	S	(16,825,000)	99.94	(16,814,064)	9/14/2007	9/14/2007	912795A27	9/20/2007	3.90%	3.83%	3.95%
1G0371	S	(700,000)	99.94	(699,545)	9/14/2007	9/14/2007	912795A27	9/20/2007	3.90%	3.83%	3.95%
1FN012	S	(290,475,000)	99.86	(290,074,145)	9/14/2007	9/14/2007	912795A35	9/27/2007	3.82%	3.77%	3.92%
1FN045	S	(317,275,000)	99.86	(316,837,161)	9/14/2007	9/14/2007	912795A35	9/27/2007	3.82%	3.77%	3.92%
1G0092	S	(16,825,000)	99.86	(16,801,782)	9/14/2007	9/14/2007	912795A35	9/27/2007	3.82%	3.77%	3.92%
1G0371	S	(900,000)	99.86	(898,758)	9/14/2007	9/14/2007	912795A35	9/27/2007	3.82%	3.77%	3.92%
1FN012	S	(290,475,000)	99.71	(289,644,242)	9/14/2007	9/14/2007	912795A50	10/11/2007	3.81%	3.75%	3.90%
1FN045	S	(317,275,000)	99.71	(316,367,594)	9/14/2007	9/14/2007	912795A50	10/11/2007	3.81%	3.75%	3.90%
1G0092	S	(16,825,000)	99.71	(16,776,881)	9/14/2007	9/14/2007	912795A50	10/11/2007	3.81%	3.75%	3.90%
1G0371	S	(900,000)	99.71	(897,426)	9/14/2007	9/14/2007	912795A50	10/11/2007	3.81%	3.75%	3.90%
1FN012	S	(297,950,000)	99.57	(296,656,897)	9/14/2007	9/14/2007	912795A76	10/25/2007	3.81%	3.76%	3.87%
1FN045	S	(325,425,000)	99.57	(324,012,656)	9/14/2007	9/14/2007	912795A76	10/25/2007	3.81%	3.76%	3.87%
1G0092	S	(17,250,000)	99.57	(17,175,135)	9/14/2007	9/14/2007	912795A76	10/25/2007	3.81%	3.76%	3.87%
1G0371	S	(1,050,000)	99.57	(1,045,443)	9/14/2007	9/14/2007	912795A76	10/25/2007	3.81%	3.76%	3.87%
1FN012	S	(290,475,000)	99.64	(289,438,004)	9/14/2007	9/14/2007	912795A68	10/18/2007	3.78%	3.73%	3.86%
1FN045	S	(317,275,000)	99.64	(316,142,328)	9/14/2007	9/14/2007	912795A68	10/18/2007	3.78%	3.73%	3.86%
1G0092	S	(16,825,000)	99.64	(16,764,935)	9/14/2007	9/14/2007	912795A68	10/18/2007	3.78%	3.73%	3.86%
1G0371	S	(900,000)	99.64	(896,787)	9/14/2007	9/14/2007	912795A68	10/18/2007	3.78%	3.73%	3.86%
1FN012	B	212,325,000	98.72	209,596,624	9/14/2007	9/14/2007	912795C25	1/10/2008	3.92%	3.90%	3.96%
1FN045	B	331,125,000	98.72	326,870,044	9/14/2007	9/14/2007	912795C25	1/10/2008	3.92%	3.90%	3.96%
1G0092	B	7,025,000	98.72	6,934,729	9/14/2007	9/14/2007	912795C25	1/10/2008	3.92%	3.90%	3.96%
1G0371	B	750,000	98.72	740,363	9/14/2007	9/14/2007	912795C25	1/10/2008	3.92%	3.90%	3.96%
1FN012	S	(297,950,000)	99.54	(296,564,533)	9/17/2007	9/17/2007	912795A84	11/1/2007	3.72%	3.71%	3.92%
1FN045	S	(325,425,000)	99.54	(323,911,774)	9/17/2007	9/17/2007	912795A84	11/1/2007	3.72%	3.71%	3.92%
1G0371	S	(1,050,000)	99.54	(1,045,118)	9/17/2007	9/17/2007	912795A84	11/1/2007	3.72%	3.71%	3.92%
1G0092	S	(17,250,000)	99.54	(17,169,788)	9/17/2007	9/17/2007	912795A84	11/1/2007	3.72%	3.71%	3.92%
1FN012	S	(330,750,000)	99.50	(329,096,250)	9/17/2007	9/17/2007	912795A92	11/8/2007	3.46%	3.76%	3.94%
1FN045	S	(338,950,000)	99.50	(337,255,250)	9/17/2007	9/17/2007	912795A92	11/8/2007	3.46%	3.76%	3.94%
1G0092	S	(19,975,000)	99.50	(19,875,125)	9/17/2007	9/17/2007	912795A92	11/8/2007	3.46%	3.76%	3.94%
1G0371	S	(975,000)	99.50	(970,125)	9/17/2007	9/17/2007	912795A92	11/8/2007	3.46%	3.76%	3.94%
1FN012	S	(330,750,000)	99.38	(328,689,428)	9/17/2007	9/17/2007	912795B26	11/15/2007	3.80%	3.78%	3.90%
1FN045	S	(338,950,000)	99.38	(336,838,342)	9/17/2007	9/17/2007	912795B26	11/15/2007	3.80%	3.78%	3.90%
1G0092	S	(19,975,000)	99.38	(19,850,556)	9/17/2007	9/17/2007	912795B26	11/15/2007	3.80%	3.78%	3.90%
1G0371	S	(975,000)	99.38	(968,926)	9/17/2007	9/17/2007	912795B26	11/15/2007	3.80%	3.78%	3.90%
1G0092	S	(19,975,000)	99.28	(19,831,580)	9/17/2007	9/17/2007	912795B34	11/23/2007	3.86%	3.84%	3.96%
1G0371	S	(975,000)	99.28	(968,000)	9/17/2007	9/17/2007	912795B34	11/23/2007	3.86%	3.84%	3.96%
1FN012	S	(330,750,000)	99.28	(328,375,215)	9/17/2007	9/17/2007	912795B34	11/23/2007	3.86%	3.84%	3.96%
1FN045	S	(338,950,000)	99.28	(336,516,339)	9/17/2007	9/17/2007	912795B34	11/23/2007	3.86%	3.84%	3.96%
1FN012	B	289,200,000	98.73	285,532,944	9/17/2007	9/17/2007	912795C25	1/10/2008	3.97%	3.91%	4.01%
1FN045	B	327,800,000	98.73	323,643,496	9/17/2007	9/17/2007	912795C25	1/10/2008	3.97%	3.91%	4.01%
1G0092	B	14,950,000	98.73	14,760,434	9/17/2007	9/17/2007	912795C25	1/10/2008	3.97%	3.91%	4.01%
1G0371	B	1,000,000	98.73	987,320	9/17/2007	9/17/2007	912795C25	1/10/2008	3.97%	3.91%	4.01%
1FN012	S	(330,750,000)	99.20	(328,110,615)	9/18/2007	9/18/2007	912795B42	11/29/2007	3.99%	3.82%	3.98%
1FN045	S	(338,950,000)	99.20	(336,245,179)	9/18/2007	9/18/2007	912795B42	11/29/2007	3.99%	3.82%	3.98%
1G0092	S	(19,975,000)	99.20	(19,815,600)	9/18/2007	9/18/2007	912795B42	11/29/2007	3.99%	3.82%	3.98%
1G0371	S	(975,000)	99.20	(967,220)	9/18/2007	9/18/2007	912795B42	11/29/2007	3.99%	3.82%	3.98%
1FN012	S	(261,550,000)	99.12	(259,243,129)	9/18/2007	9/18/2007	912795B59	12/6/2007	4.02%	3.84%	4.02%
1FN045	S	(111,625,000)	99.12	(110,640,468)	9/18/2007	9/18/2007	912795B59	12/6/2007	4.02%	3.84%	4.02%
1G0092	S	(26,075,000)	99.12	(25,845,019)	9/18/2007	9/18/2007	912795B59	12/6/2007	4.02%	3.84%	4.02%
1G0371	S	(525,000)	99.12	(520,370)	9/18/2007	9/18/2007	912795B59	12/6/2007	4.02%	3.84%	4.02%
1FN012	S	(501,525,000)	98.73	(495,170,678)	9/18/2007	9/18/2007	912795C25	1/10/2008	4.00%	3.85%	4.02%
1FN045	S	(658,925,000)	98.73	(650,576,420)	9/18/2007	9/18/2007	912795C25	1/10/2008	4.00%	3.85%	4.02%
1G0092	S	(21,975,000)	98.73	(21,696,577)	9/18/2007	9/18/2007	912795C25	1/10/2008	4.00%	3.85%	4.02%
1G0371	S	(1,750,000)	98.73	(1,727,828)	9/18/2007	9/18/2007	912795C25	1/10/2008	4.00%	3.85%	4.02%
1G0092	B	21,150,000	98.95	20,928,137	9/18/2007	9/18/2007	912795B75	12/20/2007	4.06%	3.89%	4.06%
1G0371	B	1,050,000	98.95	1,038,986	9/18/2007	9/18/2007	912795B75	12/20/2007	4.06%	3.89%	4.06%
1FN012	B	338,150,000	98.95	334,602,807	9/18/2007	9/18/2007	912795B75	12/20/2007	4.06%	3.89%	4.06%
1FN045	B	342,850,000	98.95	339,253,504	9/18/2007	9/18/2007	912795B75	12/20/2007	4.06%	3.89%	4.06%
1FN012	B	304,775,000	99.26	302,525,761	9/24/2007	9/24/2007	912795B59	12/6/2007	3.64%	3.58%	3.69%
1FN045	B	308,975,000	99.26	306,694,765	9/24/2007	9/24/2007	912795B59	12/6/2007	3.64%	3.58%	3.69%
1G0092	B	18,925,000	99.26	18,785,334	9/24/2007	9/24/2007	912795B59	12/6/2007	3.64%	3.58%	3.69%
1G0371	B	875,000	99.26	868,543	9/24/2007	9/24/2007	912795B59	12/6/2007	3.64%	3.58%	3.69%
1G0092	B	18,925,000	99.20	18,772,843	9/24/2007	9/24/2007	912795B67	12/13/2007	3.62%	3.57%	3.68%
1G0371	B	875,000	99.20	867,965	9/24/2007	9/24/2007	912795B67	12/13/2007	3.62%	3.57%	3.68%
1FN012	B	304,775,000	99.20	302,324,609	9/24/2007	9/24/2007	912795B67	12/13/2007	3.62%	3.57%	3.68%
1FN045	B	308,975,000	99.20	306,490,841	9/24/2007	9/24/2007	912795B67	12/13/2007	3.62%	3.57%	3.68%
1FN012	B	304,775,000	98.95	301,577,910	9/24/2007	9/24/2007	912795B91	1/3/2008	3.74%	3.71%	3.81%
1FN045	B	308,975,000	98.95	305,733,852	9/24/2007	9/24/2007	912795B91	1/3/2008	3.74%	3.71%	3.81%
1G0092	B	18,925,000	98.95	18,726,477	9/24/2007	9/24/2007	912795B91	1/3/2008	3.74%	3.71%	3.81%
1G0371	B	875,000	98.95	865,821	9/24/2007	9/24/2007	912795B91	1/3/2008	3.74%	3.71%	3.81%
1FN012	B	304,775,000	98.88	301,346,281	9/24/2007	9/24/2007	912795C25	1/10/2008	3.75%	3.71%	3.80%
1FN045	B	308,975,000	98.88	305,499,031	9/24/2007	9/24/2007	912795C25	1/10/2008	3.75%	3.71%	3.80%
1G0092	B	18,925,000	98.88	18,712,094	9/24/2007	9/24/2007	912795C25	1/10/2008	3.75%	3.71%	3.80%
1G0371	B	875,000	98.88	865,156	9/24/2007	9/24/2007	912795C25	1/10/2008	3.75%	3.71%	3.80%
1G0092	B	20,125,000	99.04	19,932,605	9/25/2007	9/25/2007	912795B83	12/27/2007	3.70%	3.67%	3.70%
1G0371	B	950,000	99.04	940,918	9/25/2007	9/25/2007	912795B83	12/27/2007	3.70%	3.67%	3.70%
1FN012	B	324,150,000	99.04	321,051,126	9/25/2007	9/25/2007	912795B83	12/27/2007	3.70%	3.67%	3.70%
1FN045	B	328,600,000	99.04	325,458,584	9/25/2007	9/25/2007	912795B83	12/27/2007	3.70%	3.67%	3.70%
1FN012	B	324,150,000	98.73	320,020,329	9/25/2007	9/25/2007	912795C41	1/24/2008	3.79%	3.77%	3.80%
1FN045	B	328,600,000	98.73	324,413,636	9/25/2007	9/25/2007	912795C41	1/24/2008	3.79%	3.77%	3.80%
1G0371	B	950,000	98.73	937,897	9/25/2007	9/25/2007	912795C41	1/24/2008	3.79%	3.77%	3.80%
1G0092	B	20,125,000	98.73	19,868,608	9/25/2007	9/25/2007	912795C41	1/24/2008	3.79%	3.77%	3.80%
1FN012	B	324,150,000	98.64	319,735,077	9/25/2007	9/25/2007	912795C58	1/31/2008	3.83%		

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	B	950,000	98.64	937,061	9/25/2007	9/25/2007	912795C58	1/31/2008	3.83%	3.79%	3.83%
1FN012	B	289,475,000	98.55	285,283,402	9/26/2007	9/26/2007	912795C66	2/7/2008	3.89%	3.85%	3.89%
1FN045	B	293,425,000	98.55	289,176,206	9/26/2007	9/26/2007	912795C66	2/7/2008	3.89%	3.85%	3.89%
1G0092	B	18,000,000	98.55	17,739,360	9/26/2007	9/26/2007	912795C66	2/7/2008	3.89%	3.85%	3.89%
1G0371	B	875,000	98.55	862,330	9/26/2007	9/26/2007	912795C66	2/7/2008	3.89%	3.85%	3.89%
1FN012	B	289,475,000	98.48	285,063,401	9/26/2007	9/26/2007	912795C74	2/14/2008	3.89%	3.84%	3.88%
1FN045	B	293,425,000	98.48	288,953,203	9/26/2007	9/26/2007	912795C74	2/14/2008	3.89%	3.84%	3.88%
1G0092	B	18,000,000	98.48	17,725,680	9/26/2007	9/26/2007	912795C74	2/14/2008	3.89%	3.84%	3.88%
1G0371	B	875,000	98.48	861,665	9/26/2007	9/26/2007	912795C74	2/14/2008	3.89%	3.84%	3.88%
1G0092	B	18,000,000	98.39	17,710,560	9/26/2007	9/26/2007	912795C82	2/21/2008	3.91%	3.86%	3.91%
1G0371	B	875,000	98.39	860,930	9/26/2007	9/26/2007	912795C82	2/21/2008	3.91%	3.86%	3.91%
1FN045	B	293,425,000	98.39	288,706,726	9/26/2007	9/26/2007	912795C82	2/21/2008	3.91%	3.86%	3.91%
1FN012	B	289,475,000	98.39	284,820,242	9/26/2007	9/26/2007	912795C82	2/21/2008	3.91%	3.86%	3.91%
1FN012	B	1,350,000	99.16	1,338,606	9/28/2007	9/28/2007	912795B75	12/20/2007	3.66%	3.57%	3.67%
1FN045	B	1,400,000	99.16	1,388,184	9/28/2007	9/28/2007	912795B75	12/20/2007	3.66%	3.57%	3.67%
1G0092	B	100,000	99.16	99,156	9/28/2007	9/28/2007	912795B75	12/20/2007	3.66%	3.57%	3.67%
1FN045	S	(95,750,000)	99.17	(94,955,275)	10/3/2007	10/3/2007	912795B75	12/20/2007	3.83%	3.80%	3.88%
1G0092	S	(18,025,000)	99.17	(17,875,393)	10/3/2007	10/3/2007	912795B75	12/20/2007	3.83%	3.80%	3.88%
1G0371	S	(223,133)	99.17	(223,133)	10/3/2007	10/3/2007	912795B75	12/20/2007	3.83%	3.80%	3.88%
1FN012	B	52,900,000	99.46	52,616,456	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1FN045	B	78,450,000	99.46	78,029,508	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1G0092	B	7,950,000	99.46	7,907,388	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1G0371	B	200,000	99.46	198,928	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1FN045	S	(308,975,000)	99.61	(307,763,818)	10/31/2007	10/31/2007	912795B59	12/6/2007	3.92%	3.85%	3.95%
1FN012	S	(304,775,000)	99.61	(303,580,282)	10/31/2007	10/31/2007	912795B59	12/6/2007	3.92%	3.85%	3.95%
1FN012	S	(304,775,000)	99.54	(303,373,035)	10/31/2007	10/31/2007	912795B67	12/13/2007	3.85%	3.77%	3.89%
1G0092	S	(18,925,000)	99.61	(18,850,814)	10/31/2007	10/31/2007	912795B59	12/6/2007	3.92%	3.85%	3.95%
1G0371	S	(875,000)	99.61	(871,570)	10/31/2007	10/31/2007	912795B59	12/6/2007	3.92%	3.85%	3.95%
1G0092	S	(18,925,000)	99.54	(18,837,945)	10/31/2007	10/31/2007	912795B67	12/13/2007	3.85%	3.77%	3.89%
1G0371	S	(875,000)	99.54	(870,975)	10/31/2007	10/31/2007	912795B67	12/13/2007	3.85%	3.77%	3.89%
1FN012	S	(324,150,000)	99.39	(322,172,685)	10/31/2007	10/31/2007	912795B83	12/27/2007	3.85%	3.79%	3.91%
1FN012	B	850,000	99.46	845,444	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1FN045	B	850,000	99.46	845,444	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1G0092	S	(20,125,000)	99.39	(20,002,238)	10/31/2007	10/31/2007	912795B83	12/27/2007	3.85%	3.79%	3.91%
1G0092	B	50,000	99.46	49,732	10/31/2007	10/31/2007	912795B75	12/20/2007	3.86%	3.78%	3.91%
1G0371	S	(950,000)	99.39	(944,205)	10/31/2007	10/31/2007	912795B83	12/27/2007	3.85%	3.79%	3.91%
1FN045	S	(308,975,000)	99.54	(307,553,715)	10/31/2007	10/31/2007	912795B67	12/13/2007	3.85%	3.77%	3.89%
1FN045	S	(328,600,000)	99.39	(326,595,540)	10/31/2007	10/31/2007	912795B83	12/27/2007	3.85%	3.79%	3.91%
1FN045	B	110,500,000	99.54	109,996,120	11/6/2007	11/6/2007	912795B75	12/20/2007	3.73%	3.71%	3.83%
1FN012	B	291,700,000	98.89	288,467,964	11/7/2007	11/7/2007	912795C90	2/28/2008	3.53%	3.42%	3.60%
1FN045	B	287,475,000	98.89	284,289,777	11/7/2007	11/7/2007	912795C90	2/28/2008	3.53%	3.42%	3.60%
1G0092	B	16,575,000	98.89	16,391,349	11/7/2007	11/7/2007	912795C90	2/28/2008	3.53%	3.42%	3.60%
1G0371	B	825,000	98.89	815,859	11/7/2007	11/7/2007	912795C90	2/28/2008	3.53%	3.42%	3.60%
1FN045	B	287,475,000	98.80	284,033,924	11/7/2007	11/7/2007	912795D24	3/06/2008	3.59%	3.43%	3.60%
1G0092	B	16,575,000	98.80	16,376,597	11/7/2007	11/7/2007	912795D24	3/06/2008	3.59%	3.43%	3.60%
1G0371	B	825,000	98.80	815,125	11/7/2007	11/7/2007	912795D24	3/06/2008	3.59%	3.43%	3.60%
1FN012	B	291,700,000	98.80	288,208,351	11/7/2007	11/7/2007	912795D24	3/06/2008	3.59%	3.43%	3.60%
1FN012	B	291,700,000	98.76	288,068,335	11/7/2007	11/7/2007	912795D32	3/13/2008	3.53%	3.44%	3.62%
1FN045	B	287,475,000	98.76	283,895,936	11/7/2007	11/7/2007	912795D32	3/13/2008	3.53%	3.44%	3.62%
1G0092	B	16,575,000	98.76	16,368,641	11/7/2007	11/7/2007	912795D32	3/13/2008	3.53%	3.44%	3.62%
1G0371	B	825,000	98.76	814,729	11/7/2007	11/7/2007	912795D32	3/13/2008	3.53%	3.44%	3.62%
1G0092	B	21,375,000	99.58	21,284,156	11/7/2007	11/7/2007	912795B75	12/20/2007	3.56%	3.52%	3.74%
1FN012	S	(21,225,000)	99.17	(21,049,045)	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1FN045	S	(20,925,000)	99.17	(20,751,532)	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1G0092	S	(1,200,000)	99.17	(1,190,052)	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1G0371	S	(50,000)	99.17	(49,586)	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1FN012	B	21,200,000	99.17	21,024,252	11/8/2007	11/8/2007	912795C66	2/7/2008	3.28%	3.22%	3.38%
1FN045	B	20,900,000	99.17	20,726,739	11/8/2007	11/8/2007	912795C66	2/7/2008	3.28%	3.22%	3.38%
1G0092	B	1,175,000	99.17	1,165,259	11/8/2007	11/8/2007	912795C66	2/7/2008	3.28%	3.22%	3.38%
1G0371	B	50,000	99.17	49,586	11/8/2007	11/8/2007	912795C66	2/7/2008	3.28%	3.22%	3.38%
1G0092	B	1,200,000	99.17	1,190,052	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1G0371	B	50,000	99.17	49,586	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1FN012	B	21,225,000	99.17	21,049,045	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1FN045	B	20,925,000	99.17	20,751,532	11/8/2007	11/8/2007	912795C33	1/17/2008	4.26%	3.19%	3.36%
1G0092	S	(32,600,000)	99.65	(32,485,574)	11/14/2007	11/15/2007	912795B75	12/20/2007	3.51%	3.60%	3.75%
1G0371	S	(1,025,000)	99.65	(1,021,402)	11/14/2007	11/15/2007	912795B75	12/20/2007	3.51%	3.60%	3.75%
1FN012	S	(393,250,000)	99.65	(391,869,693)	11/14/2007	11/15/2007	912795B75	12/20/2007	3.51%	3.60%	3.75%
1FN045	S	(438,300,000)	99.65	(436,761,567)	11/14/2007	11/15/2007	912795B75	12/20/2007	3.51%	3.60%	3.75%
1FN012	S	(304,775,000)	99.57	(303,473,611)	11/14/2007	11/15/2007	912795B91	1/3/2008	3.07%	3.06%	3.20%
1FN045	S	(308,975,000)	99.57	(307,655,677)	11/14/2007	11/15/2007	912795B91	1/3/2008	3.07%	3.06%	3.20%
1G0092	S	(18,925,000)	99.57	(18,844,190)	11/14/2007	11/15/2007	912795B91	1/3/2008	3.07%	3.06%	3.20%
1G0371	S	(875,000)	99.57	(871,264)	11/14/2007	11/15/2007	912795B91	1/3/2008	3.07%	3.06%	3.20%
1FN012	S	(304,775,000)	99.51	(303,272,459)	11/14/2007	11/15/2007	912795C25	1/10/2008	3.11%	3.14%	3.26%
1FN045	S	(308,975,000)	99.51	(307,451,753)	11/14/2007	11/15/2007	912795C25	1/10/2008	3.11%	3.14%	3.26%
1G0092	S	(18,925,000)	99.51	(18,831,700)	11/14/2007	11/15/2007	912795C25	1/10/2008	3.11%	3.14%	3.26%
1G0371	S	(875,000)	99.51	(870,686)	11/14/2007	11/15/2007	912795C25	1/10/2008	3.11%	3.14%	3.26%
1FN045	S	(328,600,000)	99.39	(326,582,396)	11/14/2007	11/15/2007	912795C41	1/24/2008	3.11%	3.15%	3.25%
1FN012	S	(324,150,000)	99.39	(322,159,719)	11/14/2007	11/15/2007	912795C41	1/24/2008	3.11%	3.15%	3.25%
1G0092	S	(20,125,000)	99.39	(20,001,433)	11/14/2007	11/15/2007	912795C41	1/24/2008	3.11%	3.15%	3.25%
1G0371	S	(950,000)	99.39	(944,167)	11/14/2007	11/15/2007	912795C41	1/24/2008	3.11%	3.15%	3.25%
1FN012	B	67,300,000	98.88	66,548,932	11/15/2007	11/15/2007	912795D40	3/20/2008	3.19%	3.16%	3.21%
1FN045	B	102,750,000	98.88	101,603,310	11/15/2007	11/15/2007	912795D40	3/20/2008	3.19%	3.16%	3.21%
1G0092	B	11,175,000	98.88	11,050,287	11/15/2007	11/15/2007	912795D40	3/20/2008	3.19%	3.16%	3.21%
1G0371	B	175,000	98.88	173,047	11/15/2007	11/15/2007	912795D40	3/20/2008	3.19%	3.16%	3.21%
1FN012	S	(324,150,000)	99.38	(322,149,995)	11/20/2007						

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	S	(950,000)	99.38	(944,139)	11/20/2007	11/21/2007	912795C58	1/31/2008	3.09%	2.89%	3.15%
1FN012	S	(310,675,000)	99.31	(308,528,236)	11/20/2007	11/21/2007	912795C66	2/7/2008	3.15%	3.06%	3.21%
1FN045	S	(314,325,000)	99.31	(312,153,014)	11/20/2007	11/21/2007	912795C66	2/7/2008	3.15%	3.06%	3.21%
1G0092	S	(19,175,000)	99.31	(19,042,501)	11/20/2007	11/21/2007	912795C66	2/7/2008	3.15%	3.06%	3.21%
1G0371	S	(925,000)	99.31	(918,608)	11/20/2007	11/21/2007	912795C66	2/7/2008	3.15%	3.06%	3.21%
1FN012	S	(289,475,000)	99.24	(287,266,306)	11/20/2007	11/21/2007	912795C74	2/14/2008	3.19%	3.12%	3.25%
1FN045	S	(293,425,000)	99.24	(291,186,167)	11/20/2007	11/21/2007	912795C74	2/14/2008	3.19%	3.12%	3.25%
1G0092	S	(18,000,000)	99.24	(17,862,660)	11/20/2007	11/21/2007	912795C74	2/14/2008	3.19%	3.12%	3.25%
1G0371	S	(875,000)	99.24	(868,324)	11/20/2007	11/21/2007	912795C74	2/14/2008	3.19%	3.12%	3.25%
1G0092	S	(18,000,000)	99.17	(17,850,960)	11/20/2007	11/21/2007	912795C82	2/21/2008	3.21%	3.14%	3.27%
1G0371	S	(875,000)	99.17	(867,755)	11/20/2007	11/21/2007	912795C82	2/21/2008	3.21%	3.14%	3.27%
1FN012	S	(289,475,000)	99.17	(287,078,147)	11/20/2007	11/21/2007	912795C82	2/21/2008	3.21%	3.14%	3.27%
1FN045	S	(293,425,000)	99.17	(290,995,441)	11/20/2007	11/21/2007	912795C82	2/21/2008	3.21%	3.14%	3.27%
1FN012	B	23,200,000	98.94	22,954,776	11/20/2007	11/21/2007	912795D40	3/20/2008	3.14%	3.09%	3.18%
1FN045	B	17,750,000	98.94	17,562,383	11/20/2007	11/21/2007	912795D40	3/20/2008	3.14%	3.09%	3.18%
1G0092	B	100,000	98.94	98,943	11/20/2007	11/21/2007	912795D40	3/20/2008	3.14%	3.09%	3.18%
1G0371	B	200,000	98.94	197,886	11/20/2007	11/21/2007	912795D40	3/20/2008	3.14%	3.09%	3.18%
1FN012	B	362,500,000	99.43	360,426,500	11/28/2007	11/29/2007	912795C66	2/7/2008	2.90%	2.88%	2.94%
1FN045	B	369,050,000	99.43	366,939,034	11/28/2007	11/29/2007	912795C66	2/7/2008	2.90%	2.88%	2.94%
1G0092	B	22,875,000	99.43	22,744,155	11/28/2007	11/29/2007	912795C66	2/7/2008	2.90%	2.88%	2.94%
1G0371	B	1,025,000	99.43	1,019,137	11/28/2007	11/29/2007	912795C66	2/7/2008	2.90%	2.88%	2.94%
1FN012	B	362,500,000	99.36	360,190,875	11/28/2007	11/29/2007	912795C74	2/14/2008	2.94%	2.92%	2.97%
1FN045	B	369,050,000	99.36	366,699,152	11/28/2007	11/29/2007	912795C74	2/14/2008	2.94%	2.92%	2.97%
1G0092	B	22,875,000	99.36	22,729,286	11/28/2007	11/29/2007	912795C74	2/14/2008	2.94%	2.92%	2.97%
1G0371	B	1,025,000	99.36	1,018,471	11/28/2007	11/29/2007	912795C74	2/14/2008	2.94%	2.92%	2.97%
1G0092	B	22,875,000	99.30	22,714,875	11/28/2007	11/29/2007	912795C82	2/21/2008	2.96%	2.94%	3.03%
1G0371	B	1,025,000	99.30	1,017,825	11/28/2007	11/29/2007	912795C82	2/21/2008	2.96%	2.94%	3.03%
1FN012	B	362,500,000	99.30	359,962,500	11/28/2007	11/29/2007	912795C82	2/21/2008	2.96%	2.94%	3.03%
1FN045	B	369,050,000	99.30	366,466,650	11/28/2007	11/29/2007	912795C82	2/21/2008	2.96%	2.94%	3.03%
1FN012	B	362,500,000	99.01	358,904,000	11/28/2007	11/29/2007	912795D57	3/27/2008	2.98%	2.94%	2.99%
1FN045	B	369,050,000	99.01	365,389,024	11/28/2007	11/29/2007	912795D57	3/27/2008	2.98%	2.94%	2.99%
1G0092	B	22,875,000	99.01	22,648,080	11/28/2007	11/29/2007	912795D57	3/27/2008	2.98%	2.94%	2.99%
1G0371	B	1,025,000	99.01	1,014,832	11/28/2007	11/29/2007	912795D57	3/27/2008	2.98%	2.94%	2.99%
1FN012	B	275,000	99.06	272,415	11/30/2007	11/30/2007	912795D40	3/20/2008	3.05%	2.87%	3.06%
1FN045	B	275,000	99.06	272,415	11/30/2007	11/30/2007	912795D40	3/20/2008	3.05%	2.87%	3.06%
1FN012	B	347,375,000	99.60	345,978,553	11/29/2007	11/30/2007	912795C41	1/24/2008	2.58%	2.59%	2.70%
1FN045	B	353,600,000	99.60	352,178,528	11/29/2007	11/30/2007	912795C41	1/24/2008	2.58%	2.59%	2.70%
1G0092	B	21,950,000	99.60	21,861,761	11/29/2007	11/30/2007	912795C41	1/24/2008	2.58%	2.59%	2.70%
1G0371	B	1,000,000	99.60	995,980	11/29/2007	11/30/2007	912795C41	1/24/2008	2.58%	2.59%	2.70%
1G0092	B	21,950,000	99.55	21,850,128	11/29/2007	11/30/2007	912795C58	1/31/2008	2.60%	2.63%	2.80%
1G0371	B	1,000,000	99.55	995,450	11/29/2007	11/30/2007	912795C58	1/31/2008	2.60%	2.63%	2.80%
1FN012	B	347,375,000	99.55	345,794,444	11/29/2007	11/30/2007	912795C58	1/31/2008	2.60%	2.63%	2.80%
1FN045	B	353,600,000	99.55	351,991,120	11/29/2007	11/30/2007	912795C58	1/31/2008	2.60%	2.63%	2.80%
1FN012	B	347,375,000	98.99	343,876,934	11/29/2007	11/30/2007	912795D65	04/03/2008	2.88%	2.89%	2.94%
1FN045	B	353,600,000	98.99	350,039,248	11/29/2007	11/30/2007	912795D65	04/03/2008	2.88%	2.89%	2.94%
1G0092	B	21,950,000	98.99	21,728,964	11/29/2007	11/30/2007	912795D65	04/03/2008	2.88%	2.89%	2.94%
1G0371	B	1,000,000	98.99	989,930	11/29/2007	11/30/2007	912795D65	04/03/2008	2.88%	2.89%	2.94%
1G0092	B	5,025,000	99.12	4,980,629	12/5/2007	12/5/2007	912795D40	3/20/2008	3.00%	2.93%	3.01%
1G0092	B	500,000	99.12	495,585	12/5/2007	12/5/2007	912795D40	3/20/2008	3.00%	2.93%	3.01%
1G0371	S	(325,000)	99.07	(321,981)	12/5/2007	12/5/2007	912795D57	3/27/2008	2.96%	2.85%	2.97%
1FN012	S	(347,375,000)	99.64	(346,120,976)	12/10/2007	12/11/2007	912795C41	1/24/2008	2.89%	2.85%	2.99%
1FN045	S	(353,600,000)	99.64	(352,323,504)	12/10/2007	12/11/2007	912795C41	1/24/2008	2.89%	2.85%	2.99%
1G0092	S	(21,950,000)	99.64	(21,870,761)	12/10/2007	12/11/2007	912795C41	1/24/2008	2.89%	2.85%	2.99%
1G0371	S	(1,000,000)	99.64	(996,390)	12/10/2007	12/11/2007	912795C41	1/24/2008	2.89%	2.85%	2.99%
1FN012	S	(347,375,000)	99.59	(345,933,394)	12/10/2007	12/11/2007	912795C58	1/31/2008	2.87%	2.85%	2.96%
1FN045	S	(353,600,000)	99.59	(352,132,560)	12/10/2007	12/11/2007	912795C58	1/31/2008	2.87%	2.85%	2.96%
1G0092	S	(21,950,000)	99.59	(21,858,908)	12/10/2007	12/11/2007	912795C58	1/31/2008	2.87%	2.85%	2.96%
1G0371	S	(1,000,000)	99.59	(995,850)	12/10/2007	12/11/2007	912795C58	1/31/2008	2.87%	2.85%	2.96%
1G0092	S	(22,875,000)	99.53	(22,767,716)	12/10/2007	12/11/2007	912795C66	2/7/2008	2.86%	2.85%	2.95%
1G0371	S	(1,025,000)	99.53	(1,020,193)	12/10/2007	12/11/2007	912795C66	2/7/2008	2.86%	2.85%	2.95%
1FN012	S	(362,500,000)	99.53	(360,799,875)	12/10/2007	12/11/2007	912795C66	2/7/2008	2.86%	2.85%	2.95%
1FN045	S	(369,050,000)	99.53	(367,319,156)	12/10/2007	12/11/2007	912795C66	2/7/2008	2.86%	2.85%	2.95%
1FN012	B	230,700,000	98.94	228,247,659	12/10/2007	12/11/2007	912795D81	4/17/2008	2.97%	2.96%	3.03%
1FN045	B	234,850,000	98.94	232,353,545	12/10/2007	12/11/2007	912795D81	4/17/2008	2.97%	2.96%	3.03%
1G0092	B	13,300,000	98.94	13,158,621	12/10/2007	12/11/2007	912795D81	4/17/2008	2.97%	2.96%	3.03%
1G0371	B	750,000	98.94	742,028	12/10/2007	12/11/2007	912795D81	4/17/2008	2.97%	2.96%	3.03%
1FN012	B	277,075,000	99.77	276,448,811	12/20/2007	12/20/2007	912795C41	1/24/2008	2.32%	2.26%	2.41%
1FN045	B	282,075,000	99.77	281,437,511	12/20/2007	12/20/2007	912795C41	1/24/2008	2.32%	2.26%	2.41%
1G0092	B	17,925,000	99.77	17,884,490	12/20/2007	12/20/2007	912795C41	1/24/2008	2.32%	2.26%	2.41%
1G0371	B	750,000	99.77	748,305	12/20/2007	12/20/2007	912795C41	1/24/2008	2.32%	2.26%	2.41%
1FN012	B	277,075,000	99.72	276,293,649	12/20/2007	12/20/2007	912795C58	1/31/2008	2.42%	2.34%	2.49%
1FN045	B	282,075,000	99.72	281,279,549	12/20/2007	12/20/2007	912795C58	1/31/2008	2.42%	2.34%	2.49%
1G0092	B	17,925,000	99.72	17,874,452	12/20/2007	12/20/2007	912795C58	1/31/2008	2.42%	2.34%	2.49%
1G0371	B	750,000	99.72	747,885	12/20/2007	12/20/2007	912795C58	1/31/2008	2.42%	2.34%	2.49%
1FN012	B	277,075,000	99.66	276,132,945	12/20/2007	12/20/2007	912795C66	2/7/2008	2.50%	2.47%	2.71%
1FN045	B	282,075,000	99.66	281,115,945	12/20/2007	12/20/2007	912795C66	2/7/2008	2.50%	2.47%	2.71%
1G0092	B	17,925,000	99.66	17,864,055	12/20/2007	12/20/2007	912795C66	2/7/2008	2.50%	2.47%	2.71%
1G0371	B	750,000	99.66	747,450	12/20/2007	12/20/2007	912795C66	2/7/2008	2.50%	2.47%	2.71%
1FN012	B	289,525,000	98.78	285,981,214	12/31/2007	12/31/2007	912795E54	5/15/2008	3.24%	3.24%	3.26%
1FN045	B	294,750,000	98.78	291,142,260	12/31/2007	12/31/2007	912795E54	5/15/2008	3.24%	3.24%	3.26%
1G0092	B	18,750,000	98.78	18,520,500	12/31/2007	12/31/2007	912795E54	5/15/2008	3.24%	3.24%	3.26%
1G0371	B	800,000	98.78	790,208	12/31/2007	12/31/2007	912795E54	5/15/2008	3.24%	3.24%	3.26%
1FN012	S	(230,700,000)	99.07	(228,554,490)	12/31/2007	12/31/2007	912795D81	4/17/2008	3.10%	3.07%	3.18%
1FN045	S	(234,850,000)	99.07	(232,665,895)	12/31/2007	12/31/2007	912795D81				

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(282,075,000)	99.83	(281,598,293)	12/31/2007	12/31/2007	912795C41	1/24/2008	2.53%	2.48%	2.62%
1G0092	S	(17,925,000)	99.83	(17,894,707)	12/31/2007	12/31/2007	912795C41	1/24/2008	2.53%	2.48%	2.62%
1G0371	S	(750,000)	99.83	(748,733)	12/31/2007	12/31/2007	912795C41	1/24/2008	2.53%	2.48%	2.62%
1FN012	S	(277,075,000)	99.75	(276,374,000)	12/31/2007	12/31/2007	912795C58	1/31/2008	2.94%	2.59%	2.90%
1FN045	S	(282,075,000)	99.75	(281,361,350)	12/31/2007	12/31/2007	912795C58	1/31/2008	2.94%	2.59%	2.90%
1FN012	B	250,000	99.15	247,873	12/31/2007	12/31/2007	912795D65	04/03/2008	3.26%	3.08%	3.28%
1FN045	B	50,000	99.15	49,575	12/31/2007	12/31/2007	912795D65	04/03/2008	3.26%	3.08%	3.28%
1G0092	S	(17,925,000)	99.75	(17,879,650)	12/31/2007	12/31/2007	912795C58	1/31/2008	2.94%	2.59%	2.90%
1G0371	S	(750,000)	99.75	(748,103)	12/31/2007	12/31/2007	912795C58	1/31/2008	2.94%	2.59%	2.90%
1G0371	B	75,000	99.15	74,362	12/31/2007	12/31/2007	912795D65	04/03/2008	3.26%	3.08%	3.28%
1FN045	B	294,750,000	99.58	293,497,313	12/31/2007	12/31/2007	912795C82	2/21/2008	2.94%	2.86%	2.96%
1FN012	S	(277,075,000)	99.71	(276,268,712)	12/31/2007	12/31/2007	912795C66	2/7/2008	2.76%	2.76%	2.92%
1FN045	S	(282,075,000)	99.71	(281,254,162)	12/31/2007	12/31/2007	912795C66	2/7/2008	2.76%	2.76%	2.92%
1G0092	S	(17,925,000)	99.71	(17,872,838)	12/31/2007	12/31/2007	912795C66	2/7/2008	2.76%	2.76%	2.92%
1G0371	S	(750,000)	99.71	(747,818)	12/31/2007	12/31/2007	912795C66	2/7/2008	2.76%	2.76%	2.92%
1FN012	B	289,525,000	99.58	288,294,519	12/31/2007	12/31/2007	912795C82	2/21/2008	2.94%	2.86%	2.96%
1G0092	B	18,750,000	99.58	18,670,313	12/31/2007	12/31/2007	912795C82	2/21/2008	2.94%	2.86%	2.96%
1G0371	B	800,000	99.58	796,600	12/31/2007	12/31/2007	912795C82	2/21/2008	2.94%	2.86%	2.96%
1FN012	B	289,525,000	99.51	288,106,328	12/31/2007	12/31/2007	912795C90	2/28/2008	2.99%	2.90%	2.99%
1FN045	B	294,750,000	99.51	293,305,725	12/31/2007	12/31/2007	912795C90	2/28/2008	2.99%	2.90%	2.99%
1FN012	S	(362,500,000)	99.65	(361,231,250)	12/31/2007	12/31/2007	912795C74	2/14/2008	2.80%	2.79%	2.96%
1G0092	B	18,750,000	99.51	18,658,125	12/31/2007	12/31/2007	912795C90	2/28/2008	2.99%	2.90%	2.99%
1FN045	S	(369,050,000)	99.65	(367,758,325)	12/31/2007	12/31/2007	912795C74	2/14/2008	2.80%	2.79%	2.96%
1G0371	B	800,000	99.51	796,080	12/31/2007	12/31/2007	912795C90	2/28/2008	2.99%	2.90%	2.99%
1G0092	S	(22,875,000)	99.65	(22,794,938)	12/31/2007	12/31/2007	912795C74	2/14/2008	2.80%	2.79%	2.96%
1G0371	S	(1,025,000)	99.65	(1,021,413)	12/31/2007	12/31/2007	912795C74	2/14/2008	2.80%	2.79%	2.96%
1FN012	S	(362,500,000)	99.58	(360,977,500)	12/31/2007	12/31/2007	912795C82	2/21/2008	2.91%	2.86%	2.96%
1G0371	S	(1,025,000)	99.58	(1,020,695)	12/31/2007	12/31/2007	912795C82	2/21/2008	2.91%	2.86%	2.96%
1FN045	S	(369,050,000)	99.58	(367,499,990)	12/31/2007	12/31/2007	912795C82	2/21/2008	2.91%	2.86%	2.96%
1G0092	S	(22,875,000)	99.58	(22,778,925)	12/31/2007	12/31/2007	912795C82	2/21/2008	2.91%	2.86%	2.96%
1FN012	B	289,525,000	99.45	287,932,613	12/31/2007	12/31/2007	912795D24	3/06/2008	3.00%	2.93%	3.03%
1FN045	B	294,750,000	99.45	293,128,875	12/31/2007	12/31/2007	912795D24	3/06/2008	3.00%	2.93%	3.03%
1G0092	B	18,750,000	99.45	18,646,875	12/31/2007	12/31/2007	912795D24	3/06/2008	3.00%	2.93%	3.03%
1FN045	S	(287,475,000)	99.52	(286,089,371)	12/31/2007	12/31/2007	912795C90	2/28/2008	2.94%	2.90%	2.99%
1FN012	S	(291,700,000)	99.52	(290,294,006)	12/31/2007	12/31/2007	912795C90	2/28/2008	2.94%	2.90%	2.99%
1G0371	B	800,000	99.45	795,600	12/31/2007	12/31/2007	912795D24	3/06/2008	3.00%	2.93%	3.03%
1G0092	S	(16,575,000)	99.52	(16,495,109)	12/31/2007	12/31/2007	912795C90	2/28/2008	2.94%	2.90%	2.99%
1G0371	S	(825,000)	99.52	(821,024)	12/31/2007	12/31/2007	912795C90	2/28/2008	2.94%	2.90%	2.99%
1FN012	B	289,525,000	99.38	287,735,736	12/31/2007	12/31/2007	912795D32	3/13/2008	3.05%	2.96%	3.07%
1FN045	B	294,750,000	99.38	292,928,445	12/31/2007	12/31/2007	912795D32	3/13/2008	3.05%	2.96%	3.07%
1G0092	B	18,750,000	99.38	18,634,125	12/31/2007	12/31/2007	912795D32	3/13/2008	3.05%	2.96%	3.07%
1G0371	B	800,000	99.38	795,056	12/31/2007	12/31/2007	912795D32	3/13/2008	3.05%	2.96%	3.07%
1G0092	S	(16,575,000)	99.46	(16,484,832)	12/31/2007	12/31/2007	912795D24	3/06/2008	2.97%	2.93%	3.03%
1G0371	S	(825,000)	99.46	(820,512)	12/31/2007	12/31/2007	912795D24	3/06/2008	2.97%	2.93%	3.03%
1FN012	S	(291,700,000)	99.46	(290,113,152)	12/31/2007	12/31/2007	912795D24	3/06/2008	2.97%	2.93%	3.03%
1FN045	S	(287,475,000)	99.46	(285,911,136)	12/31/2007	12/31/2007	912795D24	3/06/2008	2.97%	2.93%	3.03%
1FN045	B	294,750,000	99.30	292,698,540	12/31/2007	12/31/2007	912795D40	3/20/2008	3.13%	3.05%	3.15%
1G0092	B	18,750,000	99.30	18,619,500	12/31/2007	12/31/2007	912795D40	3/20/2008	3.13%	3.05%	3.15%
1G0371	B	800,000	99.30	794,432	12/31/2007	12/31/2007	912795D40	3/20/2008	3.13%	3.05%	3.15%
1FN012	S	(291,700,000)	99.39	(289,926,464)	12/31/2007	12/31/2007	912795D32	3/13/2008	3.00%	2.96%	3.07%
1FN045	S	(287,475,000)	99.39	(285,727,152)	12/31/2007	12/31/2007	912795D32	3/13/2008	3.00%	2.96%	3.07%
1FN012	B	289,525,000	99.30	287,509,906	12/31/2007	12/31/2007	912795D40	3/20/2008	3.13%	3.05%	3.15%
1G0092	S	(16,575,000)	99.39	(16,474,224)	12/31/2007	12/31/2007	912795D32	3/13/2008	3.00%	2.96%	3.07%
1G0371	S	(825,000)	99.39	(819,984)	12/31/2007	12/31/2007	912795D32	3/13/2008	3.00%	2.96%	3.07%
1G0092	B	18,750,000	99.23	18,606,375	12/31/2007	12/31/2007	912795D57	3/27/2008	3.17%	3.08%	3.19%
1G0371	B	800,000	99.23	793,872	12/31/2007	12/31/2007	912795D57	3/27/2008	3.17%	3.08%	3.19%
1FN012	S	(90,775,000)	99.31	(90,151,376)	12/31/2007	12/31/2007	912795D40	3/20/2008	3.09%	3.05%	3.15%
1FN045	S	(120,775,000)	99.31	(119,945,276)	12/31/2007	12/31/2007	912795D40	3/20/2008	3.09%	3.05%	3.15%
1G0092	S	(16,800,000)	99.31	(16,684,584)	12/31/2007	12/31/2007	912795D40	3/20/2008	3.09%	3.05%	3.15%
1G0371	S	(375,000)	99.31	(372,424)	12/31/2007	12/31/2007	912795D40	3/20/2008	3.09%	3.05%	3.15%
1FN012	B	289,525,000	99.23	287,307,239	12/31/2007	12/31/2007	912795D57	3/27/2008	3.17%	3.08%	3.19%
1FN045	B	294,750,000	99.23	292,492,215	12/31/2007	12/31/2007	912795D57	3/27/2008	3.17%	3.08%	3.19%
1FN045	B	294,750,000	99.11	292,111,988	12/31/2007	12/31/2007	912795D73	4/10/2008	3.19%	3.07%	3.21%
1G0371	B	800,000	99.11	792,840	12/31/2007	12/31/2007	912795D73	4/10/2008	3.19%	3.07%	3.21%
1FN012	S	(362,500,000)	99.25	(359,784,875)	12/31/2007	12/31/2007	912795D57	3/27/2008	3.10%	3.08%	3.19%
1G0092	B	18,750,000	99.11	18,582,188	12/31/2007	12/31/2007	912795D73	4/10/2008	3.19%	3.07%	3.21%
1FN045	S	(369,050,000)	99.25	(366,285,816)	12/31/2007	12/31/2007	912795D57	3/27/2008	3.10%	3.08%	3.19%
1FN012	B	289,525,000	99.11	286,933,751	12/31/2007	12/31/2007	912795D73	4/10/2008	3.19%	3.07%	3.21%
1G0092	S	(22,875,000)	99.25	(22,703,666)	12/31/2007	12/31/2007	912795D57	3/27/2008	3.10%	3.08%	3.19%
1G0371	S	(700,000)	99.25	(694,757)	12/31/2007	12/31/2007	912795D57	3/27/2008	3.10%	3.08%	3.19%
1FN012	S	(347,375,000)	99.18	(344,509,156)	12/31/2007	12/31/2007	912795D65	04/03/2008	3.16%	3.08%	3.28%
1FN045	S	(353,600,000)	99.18	(350,682,800)	12/31/2007	12/31/2007	912795D65	04/03/2008	3.16%	3.08%	3.28%
1G0092	B	18,750,000	99.06	18,573,375	12/31/2007	12/31/2007	912795D81	4/17/2008	3.14%	3.07%	3.18%
1G0371	B	800,000	99.06	792,464	12/31/2007	12/31/2007	912795D81	4/17/2008	3.14%	3.07%	3.18%
1FN012	B	289,525,000	99.06	286,797,675	12/31/2007	12/31/2007	912795D81	4/17/2008	3.14%	3.07%	3.18%
1FN045	B	294,750,000	99.06	291,973,455	12/31/2007	12/31/2007	912795D81	4/17/2008	3.14%	3.07%	3.18%
1FN012	B	289,525,000	98.99	286,592,112	12/31/2007	12/31/2007	912795D99	4/24/2008	3.17%	3.10%	3.17%
1FN045	B	294,750,000	98.99	291,764,183	12/31/2007	12/31/2007	912795D99	4/24/2008	3.17%	3.10%	3.17%
1G0092	B	18,750,000	98.99	18,560,063	12/31/2007	12/31/2007	912795D99	4/24/2008	3.17%	3.10%	3.17%
1G0092	S	(21,950,000)	99.18	(21,768,913)	12/31/2007	12/31/2007	912795D65	04/03/2008	3.16%	3.08%	3.28%
1G0371	S	(1,000,000)	99.18	(991,750)	12/31/2007	12/31/2007	912795D65	04/03/2008	3.16%	3.08%	3.28%
1G0371	B	800,000	98.99	791,896	12/31/2007	12/31/2007	912795D99	4/24/2008	3.17%	3.10%	3.17%
1FN012	B	289,525,000	98.90	286,346,016	12/31/2007	12/31/2007	912795E28	5/1/2008	3.24%	3.20%	3.23%
1FN045	B	294,750,000	98.90	291,513,645	12/31/2007	12/31/2007					

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	289,525,000	98.84	286,175,196	12/31/2007	12/31/2007	912795E36	5/08/2008	3.23%	3.21%	3.23%
1G0092	B	18,750,000	98.84	18,533,063	12/31/2007	12/31/2007	912795E36	5/08/2008	3.23%	3.21%	3.23%
1G0371	B	800,000	98.84	790,744	12/31/2007	12/31/2007	912795E36	5/08/2008	3.23%	3.21%	3.23%
1G0371	S	(75,000)	99.19	(74,389)	1/2/2008	1/2/2008	912795D65	04/03/2008	3.19%	3.17%	3.30%
1G0371	S	(375,000)	99.58	(373,433)	1/2/2008	1/2/2008	912795C82	2/21/2008	3.01%	2.91%	3.06%
1G0092	B	35,175,000	99.20	34,893,952	1/3/2008	1/3/2008	912795D65	04/03/2008	3.16%	3.14%	3.20%
1FN012	S	(250,000)	99.23	(248,085)	1/7/2008	1/7/2008	912795D65	04/03/2008	3.17%	3.14%	3.18%
1FN045	S	(50,000)	99.23	(49,617)	1/7/2008	1/7/2008	912795D65	04/03/2008	3.17%	3.14%	3.18%
1G0092	S	(35,175,000)	99.23	(34,905,560)	1/7/2008	1/7/2008	912795D65	04/03/2008	3.17%	3.14%	3.18%
1FN012	B	250,000	99.17	247,925	1/7/2008	1/7/2008	912795D73	4/10/2008	3.18%	3.16%	3.20%
1FN045	B	50,000	99.17	49,585	1/7/2008	1/7/2008	912795D73	4/10/2008	3.18%	3.16%	3.20%
1G0092	B	35,175,000	99.17	34,883,048	1/7/2008	1/7/2008	912795D73	4/10/2008	3.18%	3.16%	3.20%
1FN045	S	(70,575,000)	99.24	(70,038,630)	1/11/2008	1/11/2008	912795D73	4/10/2008	3.04%	3.00%	3.13%
1FN012	S	(289,525,000)	99.86	(289,128,351)	1/28/2008	1/28/2008	912795C82	2/21/2008	2.06%	2.03%	2.10%
1FN045	S	(294,750,000)	99.86	(294,346,193)	1/28/2008	1/28/2008	912795C82	2/21/2008	2.06%	2.03%	2.10%
1G0092	S	(18,750,000)	99.86	(18,724,313)	1/28/2008	1/28/2008	912795C82	2/21/2008	2.06%	2.03%	2.10%
1G0371	S	(425,000)	99.86	(424,418)	1/28/2008	1/28/2008	912795C82	2/21/2008	2.06%	2.03%	2.10%
1FN012	S	(289,525,000)	99.82	(288,989,379)	1/28/2008	1/28/2008	912795C90	2/28/2008	2.15%	2.08%	2.20%
1FN045	S	(294,750,000)	99.82	(294,204,713)	1/28/2008	1/28/2008	912795C90	2/28/2008	2.15%	2.08%	2.20%
1G0092	S	(18,750,000)	99.82	(18,715,313)	1/28/2008	1/28/2008	912795C90	2/28/2008	2.15%	2.08%	2.20%
1G0371	S	(800,000)	99.82	(798,520)	1/28/2008	1/28/2008	912795C90	2/28/2008	2.15%	2.08%	2.20%
1FN012	S	(289,525,000)	99.78	(288,888,045)	1/28/2008	1/28/2008	912795D24	3/06/2008	2.08%	2.01%	2.12%
1FN045	S	(294,750,000)	99.78	(294,101,550)	1/28/2008	1/28/2008	912795D24	3/06/2008	2.08%	2.01%	2.12%
1G0092	S	(18,750,000)	99.78	(18,708,750)	1/28/2008	1/28/2008	912795D24	3/06/2008	2.08%	2.01%	2.12%
1G0371	S	(800,000)	99.78	(798,240)	1/28/2008	1/28/2008	912795D24	3/06/2008	2.08%	2.01%	2.12%
1FN012	S	(289,525,000)	99.74	(288,775,130)	1/28/2008	1/28/2008	912795D32	3/13/2008	2.07%	2.00%	2.10%
1FN045	S	(294,750,000)	99.74	(293,986,598)	1/28/2008	1/28/2008	912795D32	3/13/2008	2.07%	2.00%	2.10%
1G0092	S	(18,750,000)	99.74	(18,701,438)	1/28/2008	1/28/2008	912795D32	3/13/2008	2.07%	2.00%	2.10%
1G0371	S	(800,000)	99.74	(797,928)	1/28/2008	1/28/2008	912795D32	3/13/2008	2.07%	2.00%	2.10%
1FN012	S	(289,525,000)	99.69	(288,630,368)	1/28/2008	1/28/2008	912795D40	3/20/2008	2.14%	2.09%	2.15%
1FN045	S	(294,750,000)	99.69	(293,839,223)	1/28/2008	1/28/2008	912795D40	3/20/2008	2.14%	2.09%	2.15%
1G0092	S	(18,750,000)	99.69	(18,692,063)	1/28/2008	1/28/2008	912795D40	3/20/2008	2.14%	2.09%	2.15%
1G0371	S	(800,000)	99.69	(797,528)	1/28/2008	1/28/2008	912795D40	3/20/2008	2.14%	2.09%	2.15%
1G0092	S	(12,700,000)	99.56	(12,643,866)	1/28/2008	1/28/2008	912795D73	4/10/2008	2.18%	2.13%	2.20%
1G0371	S	(125,000)	99.56	(124,448)	1/28/2008	1/28/2008	912795D73	4/10/2008	2.18%	2.13%	2.20%
1FN012	B	25,600,000	99.19	25,393,664	1/28/2008	1/28/2008	912795E77	06/05/2008	2.25%	2.22%	2.29%
1FN045	B	55,200,000	99.19	54,755,088	1/28/2008	1/28/2008	912795E77	06/05/2008	2.25%	2.22%	2.29%
1FN012	B	125,000	99.66	124,573	1/31/2008	1/31/2008	912795D73	4/10/2008	1.76%	1.68%	1.84%
1FN045	B	125,000	99.66	124,573	1/31/2008	1/31/2008	912795D73	4/10/2008	1.76%	1.68%	1.84%
1G0092	B	1,850,000	99.64	1,843,266	2/6/2008	2/6/2008	912795D73	4/10/2008	2.05%	2.00%	2.07%
1G0371	B	100,000	99.64	99,636	2/6/2008	2/6/2008	912795D73	4/10/2008	2.05%	2.00%	2.07%
1FN012	S	(289,900,000)	99.70	(289,021,603)	2/20/2008	2/20/2008	912795D73	4/10/2008	2.18%	2.15%	2.20%
1FN045	S	(224,350,000)	99.70	(223,670,220)	2/20/2008	2/20/2008	912795D73	4/10/2008	2.18%	2.15%	2.20%
1G0092	S	(43,075,000)	99.70	(42,944,483)	2/20/2008	2/20/2008	912795D73	4/10/2008	2.18%	2.15%	2.20%
1G0371	S	(775,000)	99.70	(772,652)	2/20/2008	2/20/2008	912795D73	4/10/2008	2.18%	2.15%	2.20%
1FN012	B	128,925,000	99.37	128,108,905	2/20/2008	2/20/2008	912795E77	06/05/2008	2.15%	2.11%	2.16%
1FN045	B	96,075,000	99.37	95,466,845	2/20/2008	2/20/2008	912795E77	06/05/2008	2.15%	2.11%	2.16%
1G0092	B	20,375,000	99.37	20,246,026	2/20/2008	2/20/2008	912795E77	06/05/2008	2.15%	2.11%	2.16%
1G0371	B	325,000	99.37	322,943	2/20/2008	2/20/2008	912795E77	06/05/2008	2.15%	2.11%	2.16%
1FN012	B	128,925,000	99.33	128,054,756	2/20/2008	2/20/2008	912795E85	06/12/2008	2.15%	2.11%	2.17%
1FN045	B	96,075,000	99.33	95,426,494	2/20/2008	2/20/2008	912795E85	06/12/2008	2.15%	2.11%	2.17%
1G0092	B	20,375,000	99.33	20,237,469	2/20/2008	2/20/2008	912795E85	06/12/2008	2.15%	2.11%	2.17%
1G0371	B	325,000	99.33	322,806	2/20/2008	2/20/2008	912795E85	06/12/2008	2.15%	2.11%	2.17%
1FN012	B	7,225,000	99.70	7,203,253	2/21/2008	2/21/2008	912795D73	4/10/2008	2.21%	2.11%	2.21%
1FN045	B	7,200,000	99.70	7,178,328	2/21/2008	2/21/2008	912795D73	4/10/2008	2.21%	2.11%	2.21%
1G0092	B	525,000	99.70	523,420	2/21/2008	2/21/2008	912795D73	4/10/2008	2.21%	2.11%	2.21%
1FN012	B	300,000	99.78	299,325	2/29/2008	2/29/2008	912795D73	4/10/2008	1.98%	1.95%	2.02%
1FN045	B	300,000	99.78	299,325	2/29/2008	2/29/2008	912795D73	4/10/2008	1.98%	1.95%	2.02%
1G0092	B	25,000	99.78	24,944	2/29/2008	2/29/2008	912795D73	4/10/2008	1.98%	1.95%	2.02%
1G0371	S	(800,000)	99.91	(799,272)	3/7/2008	3/7/2008	912795D57	3/27/2008	1.64%	1.62%	1.68%
1G0371	S	(100,000)	99.82	(99,822)	3/7/2008	3/7/2008	912795D81	4/17/2008	1.56%	1.56%	1.61%
1FN012	B	60,200,000	99.67	59,998,932	3/13/2008	3/13/2008	912795E85	06/12/2008	1.32%	1.28%	1.38%
1FN012	B	369,925,000	99.64	368,582,172	3/17/2008	3/17/2008	912795F30	07/03/2008	1.21%	1.15%	1.22%
1FN045	B	369,075,000	99.64	367,735,258	3/17/2008	3/17/2008	912795F30	07/03/2008	1.21%	1.15%	1.22%
1G0092	B	27,675,000	99.64	27,574,540	3/17/2008	3/17/2008	912795F30	07/03/2008	1.21%	1.15%	1.22%
1G0371	B	975,000	99.64	971,461	3/17/2008	3/17/2008	912795F30	07/03/2008	1.21%	1.15%	1.22%
1FN012	B	369,925,000	99.61	368,482,293	3/17/2008	3/17/2008	912795F48	7/10/2008	1.22%	1.00%	1.23%
1FN045	B	369,075,000	99.61	367,635,608	3/17/2008	3/17/2008	912795F48	7/10/2008	1.22%	1.00%	1.23%
1G0092	B	27,675,000	99.61	27,567,068	3/17/2008	3/17/2008	912795F48	7/10/2008	1.22%	1.00%	1.23%
1G0371	B	975,000	99.61	971,198	3/17/2008	3/17/2008	912795F48	7/10/2008	1.22%	1.00%	1.23%
1FN045	B	369,075,000	99.59	367,561,793	3/17/2008	3/17/2008	912795F55	7/17/2008	1.21%	1.00%	1.24%
1FN012	B	369,925,000	99.59	368,408,308	3/17/2008	3/17/2008	912795F55	7/17/2008	1.21%	1.00%	1.24%
1G0092	B	27,675,000	99.59	27,561,533	3/17/2008	3/17/2008	912795F55	7/17/2008	1.21%	1.00%	1.24%
1G0371	B	975,000	99.59	971,003	3/17/2008	3/17/2008	912795F55	7/17/2008	1.21%	1.00%	1.24%
1FN012	B	369,925,000	99.56	368,308,428	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1FN045	B	369,075,000	99.56	367,462,142	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1G0092	B	27,675,000	99.56	27,554,060	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1G0371	B	975,000	99.56	970,739	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1G0092	B	100,000	99.56	99,563	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1G0371	B	25,000	99.56	24,891	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1FN012	B	100,000	99.56	99,563	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1FN045	B	100,000	99.56	99,563	3/17/2008	3/17/2008	912795F63	7/24/2008	1.22%	1.00%	1.24%
1FN012	S	(289,525,000)	99.98	(289,461,305)	3/19/2008	3/19/2008	912795D57	3/27/2008	0.99%	0.99%	0.99%
1FN045	S	(294,750,000)	99.98	(294,685,155)	3/19/2008	3/19/2008	912795D57	3/27/2008	0.99%	0.99%	0.99%
1G0092	S	(18,750,000)	99.98	(18,745,875)	3/19/2008	3/19/2008	912795D57	3/27/2008	0.99%	0.99%	0.99%
1G0092	S	(550,000)	99.98	(549,885)	3/19/2008	3/19/2008	912				

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(7,500,000)	99.98	(7,498,425)	3/19/2008	3/19/2008	912795D73	4/10/2008	0.34%	0.21%	0.40%
1FN012	S	(289,525,000)	99.92	(289,281,799)	3/19/2008	3/19/2008	912795D81	4/17/2008	1.04%	0.21%	0.21%
1G0092	S	(18,734,250)	99.92	(18,734,250)	3/19/2008	3/19/2008	912795D81	4/17/2008	1.04%	0.21%	0.21%
1FN045	S	(294,750,000)	99.92	(294,502,410)	3/19/2008	3/19/2008	912795D81	4/17/2008	1.04%	0.21%	0.21%
1G0371	S	(700,000)	99.92	(699,412)	3/19/2008	3/19/2008	912795D81	4/17/2008	1.04%	0.21%	0.21%
1FN012	S	(289,525,000)	99.90	(289,235,475)	3/19/2008	3/19/2008	912795D99	4/24/2008	1.00%	1.00%	1.00%
1FN045	S	(294,750,000)	99.90	(294,455,250)	3/19/2008	3/19/2008	912795D99	4/24/2008	1.00%	1.00%	1.00%
1G0092	S	(18,750,000)	99.90	(18,731,250)	3/19/2008	3/19/2008	912795D99	4/24/2008	1.00%	1.00%	1.00%
1G0371	S	(800,000)	99.90	(799,200)	3/19/2008	3/19/2008	912795D99	4/24/2008	1.00%	1.00%	1.00%
1FN012	B	219,950,000	99.55	218,969,023	3/19/2008	3/19/2008	912795F89	8/07/2008	1.14%	1.13%	1.22%
1FN045	B	223,875,000	99.55	222,876,518	3/19/2008	3/19/2008	912795F89	8/07/2008	1.14%	1.13%	1.22%
1G0092	B	14,250,000	99.55	14,186,445	3/19/2008	3/19/2008	912795F89	8/07/2008	1.14%	1.13%	1.22%
1G0371	B	375,000	99.55	373,328	3/19/2008	3/19/2008	912795F89	8/07/2008	1.14%	1.13%	1.22%
1G0092	B	14,250,000	99.53	14,183,168	3/19/2008	3/19/2008	912795F97	8/14/2008	1.14%	1.12%	1.21%
1G0371	B	375,000	99.53	373,241	3/19/2008	3/19/2008	912795F97	8/14/2008	1.14%	1.12%	1.21%
1FN012	B	219,950,000	99.53	218,918,435	3/19/2008	3/19/2008	912795F97	8/14/2008	1.14%	1.12%	1.21%
1FN045	B	223,875,000	99.53	222,825,026	3/19/2008	3/19/2008	912795F97	8/14/2008	1.14%	1.12%	1.21%
1G0092	B	14,250,000	99.49	14,177,040	3/19/2008	3/19/2008	912795G21	8/21/2008	1.19%	1.16%	1.22%
1G0371	B	375,000	99.49	373,080	3/19/2008	3/19/2008	912795G21	8/21/2008	1.19%	1.16%	1.22%
1FN012	B	219,950,000	99.49	218,823,856	3/19/2008	3/19/2008	912795G21	8/21/2008	1.19%	1.16%	1.22%
1FN045	B	223,875,000	99.49	222,728,760	3/19/2008	3/19/2008	912795G21	8/21/2008	1.19%	1.16%	1.22%
1FN012	B	219,950,000	99.47	218,773,268	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1FN045	B	223,875,000	99.47	222,677,269	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1G0092	B	14,250,000	99.47	14,173,763	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1G0371	B	375,000	99.47	372,994	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1G0092	B	50,000	99.47	49,733	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1FN012	B	25,000	99.47	24,866	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1FN045	B	50,000	99.47	49,733	3/19/2008	3/19/2008	912795G39	8/28/2008	1.19%	1.16%	1.22%
1G0092	B	350,000	99.60	348,583	3/31/2008	3/31/2008	912795F55	7/17/2008	1.35%	1.31%	1.38%
1FN012	B	3,350,000	99.60	3,336,433	3/31/2008	3/31/2008	912795F55	7/17/2008	1.35%	1.31%	1.38%
1FN045	B	3,325,000	99.60	3,311,534	3/31/2008	3/31/2008	912795F55	7/17/2008	1.35%	1.31%	1.38%
1G0092	S	(2,200,000)	99.38	(2,186,426)	4/2/2008	4/2/2008	912795G39	8/28/2008	1.50%	1.47%	1.55%
1G0371	B	700,000	99.33	695,303	4/3/2008	4/3/2008	912795G54	9/11/2008	1.50%	1.45%	1.51%
1G0092	B	60,375,000	99.34	59,975,318	4/4/2008	4/4/2008	912795G54	9/11/2008	1.49%	1.45%	1.49%
1FN012	S	(289,525,000)	99.89	(289,203,627)	4/4/2008	4/4/2008	912795E28	5/1/2008	1.48%	1.42%	1.49%
1FN045	S	(294,750,000)	99.89	(294,422,828)	4/4/2008	4/4/2008	912795E28	5/1/2008	1.48%	1.42%	1.49%
1G0092	S	(18,750,000)	99.89	(18,729,188)	4/4/2008	4/4/2008	912795E28	5/1/2008	1.48%	1.42%	1.49%
1G0371	S	(800,000)	99.89	(799,112)	4/4/2008	4/4/2008	912795E28	5/1/2008	1.48%	1.42%	1.49%
1G0092	S	(18,750,000)	99.86	(18,723,938)	4/4/2008	4/4/2008	912795E36	5/08/2008	1.47%	1.42%	1.47%
1G0371	S	(800,000)	99.86	(798,888)	4/4/2008	4/4/2008	912795E36	5/08/2008	1.47%	1.42%	1.47%
1FN012	S	(289,525,000)	99.86	(289,122,560)	4/4/2008	4/4/2008	912795E36	5/08/2008	1.47%	1.42%	1.47%
1FN045	S	(294,750,000)	99.86	(294,340,298)	4/4/2008	4/4/2008	912795E36	5/08/2008	1.47%	1.42%	1.47%
1G0092	S	(18,750,000)	99.84	(18,720,563)	4/4/2008	4/4/2008	912795E54	5/15/2008	1.38%	1.38%	1.38%
1G0371	S	(800,000)	99.84	(798,744)	4/4/2008	4/4/2008	912795E54	5/15/2008	1.38%	1.38%	1.38%
1FN012	S	(289,525,000)	99.84	(289,070,446)	4/4/2008	4/4/2008	912795E54	5/15/2008	1.38%	1.38%	1.38%
1FN045	S	(294,750,000)	99.84	(294,287,243)	4/4/2008	4/4/2008	912795E54	5/15/2008	1.38%	1.38%	1.38%
1FN012	S	(154,525,000)	99.77	(154,166,502)	4/4/2008	4/4/2008	912795E77	06/05/2008	1.35%	1.29%	1.36%
1FN045	S	(151,275,000)	99.77	(150,924,042)	4/4/2008	4/4/2008	912795E77	06/05/2008	1.35%	1.29%	1.36%
1G0092	S	(20,375,000)	99.77	(20,327,730)	4/4/2008	4/4/2008	912795E77	06/05/2008	1.35%	1.29%	1.36%
1G0371	S	(325,000)	99.77	(324,246)	4/4/2008	4/4/2008	912795E77	06/05/2008	1.35%	1.29%	1.36%
1G0092	S	(20,375,000)	99.75	(20,324,266)	4/4/2008	4/4/2008	912795E85	06/12/2008	1.30%	1.27%	1.36%
1G0371	S	(325,000)	99.75	(324,191)	4/4/2008	4/4/2008	912795E85	06/12/2008	1.30%	1.27%	1.36%
1FN012	S	(189,125,000)	99.75	(188,654,079)	4/4/2008	4/4/2008	912795E85	06/12/2008	1.30%	1.27%	1.36%
1FN045	S	(96,075,000)	99.75	(95,835,773)	4/4/2008	4/4/2008	912795E85	06/12/2008	1.30%	1.27%	1.36%
1FN012	S	(369,925,000)	99.67	(368,685,751)	4/4/2008	4/4/2008	912795F48	7/10/2008	1.24%	1.24%	1.35%
1FN045	S	(369,075,000)	99.67	(367,838,599)	4/4/2008	4/4/2008	912795F48	7/10/2008	1.24%	1.24%	1.35%
1G0092	S	(27,675,000)	99.67	(27,582,289)	4/4/2008	4/4/2008	912795F48	7/10/2008	1.24%	1.24%	1.35%
1G0371	S	(975,000)	99.67	(971,734)	4/4/2008	4/4/2008	912795F48	7/10/2008	1.24%	1.24%	1.35%
1G0092	B	27,550,000	99.34	27,367,619	4/4/2008	4/4/2008	912795G54	9/11/2008	1.49%	1.45%	1.49%
1G0371	B	975,000	99.34	968,546	4/4/2008	4/4/2008	912795G54	9/11/2008	1.49%	1.45%	1.49%
1FN012	B	261,425,000	99.34	259,694,367	4/4/2008	4/4/2008	912795G54	9/11/2008	1.49%	1.45%	1.49%
1FN045	B	205,050,000	99.34	203,692,569	4/4/2008	4/4/2008	912795G54	9/11/2008	1.49%	1.45%	1.49%
1FN012	B	36,875,000	99.32	36,623,144	4/4/2008	4/7/2008	912795G62	9/18/2008	1.47%	1.46%	1.50%
1FN045	B	36,175,000	99.32	35,927,925	4/4/2008	4/7/2008	912795G62	9/18/2008	1.47%	1.46%	1.50%
1G0092	B	2,700,000	99.32	2,681,559	4/4/2008	4/7/2008	912795G62	9/18/2008	1.47%	1.46%	1.50%
1G0371	B	75,000	99.32	74,488	4/4/2008	4/7/2008	912795G62	9/18/2008	1.47%	1.46%	1.50%
1FN012	S	(36,875,000)	99.40	(36,652,275)	4/23/2008	4/23/2008	912795G62	9/18/2008	1.47%	1.44%	1.47%
1FN045	S	(36,175,000)	99.40	(35,956,503)	4/23/2008	4/23/2008	912795G62	9/18/2008	1.47%	1.44%	1.47%
1G0092	S	(2,700,000)	99.40	(2,683,692)	4/23/2008	4/23/2008	912795G62	9/18/2008	1.47%	1.44%	1.47%
1G0371	S	(75,000)	99.40	(74,547)	4/23/2008	4/23/2008	912795G62	9/18/2008	1.47%	1.44%	1.47%
1G0092	B	2,675,000	99.43	2,659,806	4/23/2008	4/23/2008	912795G54	9/11/2008	1.45%	1.40%	1.45%
1FN012	B	36,775,000	99.43	36,566,118	4/23/2008	4/23/2008	912795G54	9/11/2008	1.45%	1.40%	1.45%
1FN045	B	36,075,000	99.43	35,870,094	4/23/2008	4/23/2008	912795G54	9/11/2008	1.45%	1.40%	1.45%
1G0371	B	50,000	99.43	49,716	4/23/2008	4/23/2008	912795G54	9/11/2008	1.45%	1.40%	1.45%
1FN012	B	1,375,000	99.48	1,367,891	4/30/2008	4/30/2008	912795G54	9/11/2008	1.39%	1.39%	1.50%
1FN045	B	1,375,000	99.48	1,367,891	4/30/2008	4/30/2008	912795G54	9/11/2008	1.39%	1.39%	1.50%
1G0092	B	125,000	99.48	124,354	4/30/2008	4/30/2008	912795G54	9/11/2008	1.39%	1.39%	1.50%
1FN012	S	(80,475,000)	99.44	(80,021,926)	5/5/2008	5/5/2008	912795G54	9/11/2008	1.57%	1.52%	1.56%
1G0092	B	1,800,000	99.44	1,789,866	5/8/2008	5/8/2008	912795G54	9/11/2008	1.61%	1.57%	1.62%
1G0092	S	(27,675,000)	99.75	(27,606,920)	5/9/2008	5/9/2008	912795F30	07/03/2008	1.61%	1.46%	1.61%
1G0371	S	(975,000)	99.75	(972,602)	5/9/2008	5/9/2008	912795F30	07/03/2008	1.61%	1.46%	1.61%
1FN012	S	(369,925,000)	99.75	(369,014,985)	5/9/2008	5/9/2008	912795F30	07/03/2008	1.61%	1.46%	1.61%
1FN045	S	(369,075,000)	99.75	(368,167,076)	5/9/2008	5/9/2008	912795F30	07/03/2008	1.61%	1.46%	1.61%
1G0092	S	(28,025,000)	99.69	(27,937,002)	5/9/2008	5/9/2008	912795F55	7/17/2008	1.64%	1.58%	1.64%
1G0371	S	(975,000)	99.69	(971,939)	5/9/2008	5/9/2008	912795F55	7/17/2008	1.64%	1.58%	1.64%
1FN012	S	(373,275,000)	99.69	(372,102,917)	5/9/2008	5/9/2008	912795F55	7/17/2008			

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	S	(370,025,000)	99.65	(368,744,714)	5/9/2008	5/9/2008	912795F63	7/24/2008	1.64%	1.59%	1.64%
1FN045	S	(369,175,000)	99.65	(367,897,655)	5/9/2008	5/9/2008	912795F63	7/24/2008	1.64%	1.59%	1.64%
1G0092	S	(27,775,000)	99.65	(27,678,899)	5/9/2008	5/9/2008	912795F63	7/24/2008	1.64%	1.59%	1.64%
1G0371	S	(1,000,000)	99.65	(996,540)	5/9/2008	5/9/2008	912795F63	7/24/2008	1.64%	1.59%	1.64%
1FN012	S	(219,950,000)	99.59	(219,037,208)	5/9/2008	5/9/2008	912795F89	8/07/2008	1.66%	1.58%	1.65%
1G0092	S	(14,250,000)	99.59	(14,190,863)	5/9/2008	5/9/2008	912795F89	8/07/2008	1.66%	1.58%	1.65%
1G0371	S	(375,000)	99.59	(373,444)	5/9/2008	5/9/2008	912795F89	8/07/2008	1.66%	1.58%	1.65%
1FN045	S	(223,875,000)	99.59	(222,945,919)	5/9/2008	5/9/2008	912795F89	8/07/2008	1.66%	1.58%	1.65%
1FN012	B	228,600,000	99.36	227,134,674	5/9/2008	5/9/2008	912795G70	9/25/2008	1.66%	1.60%	1.65%
1FN045	B	211,625,000	99.36	210,268,484	5/9/2008	5/9/2008	912795G70	9/25/2008	1.66%	1.60%	1.65%
1G0371	B	250,000	99.36	248,398	5/9/2008	5/9/2008	912795G70	9/25/2008	1.66%	1.60%	1.65%
1G0092	S	(14,250,000)	99.55	(14,185,163)	5/9/2008	5/9/2008	912795F97	8/14/2008	1.69%	1.61%	1.69%
1G0092	S	(92,525,000)	99.43	(91,998,533)	5/9/2008	5/9/2008	912795G54	9/11/2008	1.64%	1.59%	1.63%
1G0092	B	90,175,000	99.36	89,596,978	5/9/2008	5/9/2008	912795G70	9/25/2008	1.66%	1.60%	1.65%
1FN012	B	205,950,000	99.40	204,720,479	5/16/2008	5/16/2008	912795G54	9/11/2008	1.82%	1.78%	1.82%
1G0092	B	88,450,000	99.40	87,921,954	5/16/2008	5/16/2008	912795G54	9/11/2008	1.82%	1.78%	1.82%
1FN045	B	189,425,000	99.40	188,294,133	5/16/2008	5/16/2008	912795G54	9/11/2008	1.82%	1.78%	1.82%
1G0371	B	175,000	99.40	173,955	5/16/2008	5/16/2008	912795G54	9/11/2008	1.82%	1.78%	1.82%
1G0092	S	(90,175,000)	99.34	(89,579,845)	5/16/2008	5/16/2008	912795G70	9/25/2008	1.80%	1.76%	1.80%
1G0371	S	(250,000)	99.34	(248,350)	5/16/2008	5/16/2008	912795G70	9/25/2008	1.80%	1.76%	1.80%
1FN012	S	(228,600,000)	99.34	(227,091,240)	5/16/2008	5/16/2008	912795G70	9/25/2008	1.80%	1.76%	1.80%
1FN045	S	(211,625,000)	99.34	(210,228,275)	5/16/2008	5/16/2008	912795G70	9/25/2008	1.80%	1.76%	1.80%
1FN012	B	12,350,000	99.36	12,270,343	5/19/2008	5/19/2008	912795G70	9/25/2008	1.80%	1.78%	1.82%
1FN045	B	12,400,000	99.36	12,320,020	5/19/2008	5/19/2008	912795G70	9/25/2008	1.80%	1.78%	1.82%
1G0092	B	1,125,000	99.36	1,117,744	5/19/2008	5/19/2008	912795G70	9/25/2008	1.80%	1.78%	1.82%
1G0371	B	25,000	99.36	24,839	5/19/2008	5/19/2008	912795G70	9/25/2008	1.80%	1.78%	1.82%
1G0092	B	34,825,000	99.38	34,607,344	5/27/2008	5/27/2008	912795G70	9/25/2008	1.86%	1.84%	1.88%
1FN012	B	400,700,000	99.38	398,195,625	5/27/2008	5/27/2008	912795G70	9/25/2008	1.86%	1.84%	1.88%
1G0371	B	1,000,000	99.38	993,750	5/27/2008	5/27/2008	912795G70	9/25/2008	1.86%	1.84%	1.88%
1FN045	B	399,450,000	99.38	396,953,438	5/27/2008	5/27/2008	912795G70	9/25/2008	1.86%	1.84%	1.88%
1G0092	B	34,825,000	99.34	34,594,807	5/27/2008	5/27/2008	912795G88	10/02/2008	1.86%	1.84%	1.87%
1G0371	B	1,000,000	99.34	993,390	5/27/2008	5/27/2008	912795G88	10/02/2008	1.86%	1.84%	1.87%
1FN012	B	400,700,000	99.34	398,051,373	5/27/2008	5/27/2008	912795G88	10/02/2008	1.86%	1.84%	1.87%
1FN045	B	399,450,000	99.34	396,809,636	5/27/2008	5/27/2008	912795G88	10/02/2008	1.86%	1.84%	1.87%
1FN012	B	400,700,000	99.31	397,919,142	5/27/2008	5/27/2008	912795G96	10/09/2008	1.85%	1.84%	1.87%
1FN045	B	399,450,000	99.31	396,677,817	5/27/2008	5/27/2008	912795G96	10/09/2008	1.85%	1.84%	1.87%
1G0092	B	34,825,000	99.31	34,583,315	5/27/2008	5/27/2008	912795G96	10/09/2008	1.85%	1.84%	1.87%
1G0371	B	1,000,000	99.31	993,060	5/27/2008	5/27/2008	912795G96	10/09/2008	1.85%	1.84%	1.87%
1FN012	B	400,700,000	99.27	397,758,862	5/27/2008	5/27/2008	912795H20	10/16/2008	1.86%	1.84%	1.87%
1FN045	B	399,450,000	99.27	396,518,037	5/27/2008	5/27/2008	912795H20	10/16/2008	1.86%	1.84%	1.87%
1G0092	B	34,825,000	99.27	34,569,385	5/27/2008	5/27/2008	912795H20	10/16/2008	1.86%	1.84%	1.87%
1G0371	B	1,000,000	99.27	992,660	5/27/2008	5/27/2008	912795H20	10/16/2008	1.86%	1.84%	1.87%
1FN012	B	293,750,000	99.49	292,248,938	5/28/2008	5/28/2008	912795G47	9/04/2008	1.86%	1.84%	1.88%
1FN045	B	292,800,000	99.49	291,303,792	5/28/2008	5/28/2008	912795G47	9/04/2008	1.86%	1.84%	1.88%
1G0092	B	25,600,000	99.49	25,469,184	5/28/2008	5/28/2008	912795G47	9/04/2008	1.86%	1.84%	1.88%
1G0371	B	775,000	99.49	771,040	5/28/2008	5/28/2008	912795G47	9/04/2008	1.86%	1.84%	1.88%
1G0092	B	25,600,000	99.23	25,403,136	5/28/2008	5/28/2008	912795H38	10/23/2008	1.87%	1.86%	1.88%
1G0371	B	775,000	99.23	769,040	5/28/2008	5/28/2008	912795H38	10/23/2008	1.87%	1.86%	1.88%
1FN012	B	293,750,000	99.23	291,491,063	5/28/2008	5/28/2008	912795H38	10/23/2008	1.87%	1.86%	1.88%
1FN045	B	292,800,000	99.23	290,548,368	5/28/2008	5/28/2008	912795H38	10/23/2008	1.87%	1.86%	1.88%
1FN012	B	293,750,000	99.19	291,373,563	5/28/2008	5/28/2008	912795H46	10/30/2008	1.88%	1.86%	1.88%
1FN045	B	292,800,000	99.19	290,431,248	5/28/2008	5/28/2008	912795H46	10/30/2008	1.88%	1.86%	1.88%
1G0092	B	25,600,000	99.19	25,392,896	5/28/2008	5/28/2008	912795H46	10/30/2008	1.88%	1.86%	1.88%
1G0371	B	775,000	99.19	768,730	5/28/2008	5/28/2008	912795H46	10/30/2008	1.88%	1.86%	1.88%
1FN012	B	1,275,000	99.46	1,268,153	5/30/2008	5/30/2008	912795G54	9/11/2008	1.86%	1.84%	1.85%
1FN045	B	1,250,000	99.46	1,243,288	5/30/2008	5/30/2008	912795G54	9/11/2008	1.86%	1.84%	1.85%
1G0092	B	125,000	99.46	124,329	5/30/2008	5/30/2008	912795G54	9/11/2008	1.86%	1.84%	1.85%
1G0371	S	(1,725,000)	98.50	(1,699,073)	6/3/2008	6/3/2008	912795G54	9/11/2008	5.41%	1.79%	1.81%
1G0371	B	1,725,000	98.50	1,699,073	6/3/2008	6/3/2008	912795G54	9/11/2008	5.41%	1.79%	1.81%
1G0371	S	(1,725,000)	99.50	(1,716,323)	6/3/2008	6/3/2008	912795G54	9/11/2008	1.81%	1.79%	1.81%
1G0092	B	5,675,000	99.50	5,646,625	6/4/2008	6/4/2008	912795G54	9/11/2008	1.82%	1.78%	1.81%
1FN012	B	3,400,000	99.66	3,388,542	6/30/2008	6/30/2008	912795G54	9/11/2008	1.66%	1.56%	1.70%
1FN045	B	3,400,000	99.66	3,388,542	6/30/2008	6/30/2008	912795G54	9/11/2008	1.66%	1.56%	1.70%
1G0092	B	400,000	99.66	398,652	6/30/2008	6/30/2008	912795G54	9/11/2008	1.66%	1.56%	1.70%
1G0371	B	450,000	99.68	448,556	7/7/2008	7/7/2008	912795G54	9/11/2008	1.75%	1.70%	1.77%
1G0092	B	8,525,000	99.69	8,498,402	7/8/2008	7/8/2008	912795G54	9/11/2008	1.73%	1.70%	1.73%
1FN045	S	(20,025,000)	99.73	(19,971,133)	7/10/2008	7/10/2008	912795G54	9/11/2008	1.54%	1.52%	1.67%
1FN012	S	(219,950,000)	99.91	(219,758,644)	7/21/2008	7/21/2008	912795F97	8/14/2008	1.31%	1.28%	1.33%
1FN045	S	(223,875,000)	99.91	(223,680,229)	7/21/2008	7/21/2008	912795F97	8/14/2008	1.31%	1.28%	1.33%
1G0371	S	(375,000)	99.91	(374,674)	7/21/2008	7/21/2008	912795F97	8/14/2008	1.31%	1.28%	1.33%
1FN012	S	(219,950,000)	99.89	(219,697,058)	7/21/2008	7/21/2008	912795G21	8/21/2008	1.34%	1.29%	1.38%
1FN045	S	(223,875,000)	99.89	(223,617,544)	7/21/2008	7/21/2008	912795G21	8/21/2008	1.34%	1.29%	1.38%
1G0092	S	(14,250,000)	99.89	(14,233,613)	7/21/2008	7/21/2008	912795G21	8/21/2008	1.34%	1.29%	1.38%
1G0371	S	(375,000)	99.89	(374,569)	7/21/2008	7/21/2008	912795G21	8/21/2008	1.34%	1.29%	1.38%
1FN012	S	(219,975,000)	99.86	(219,673,634)	7/21/2008	7/21/2008	912795G39	8/28/2008	1.30%	1.24%	1.32%
1FN045	S	(223,925,000)	99.86	(223,618,223)	7/21/2008	7/21/2008	912795G39	8/28/2008	1.30%	1.24%	1.32%
1G0092	S	(12,100,000)	99.86	(12,083,423)	7/21/2008	7/21/2008	912795G39	8/28/2008	1.30%	1.24%	1.32%
1G0371	S	(375,000)	99.86	(374,486)	7/21/2008	7/21/2008	912795G39	8/28/2008	1.30%	1.24%	1.32%
1G0092	S	(25,600,000)	99.83	(25,556,480)	7/21/2008	7/21/2008	912795G47	9/04/2008	1.36%	1.31%	1.36%
1G0371	S	(773,683)	99.83	(773,683)	7/21/2008	7/21/2008	912795G47	9/04/2008	1.36%	1.31%	1.36%
1FN012	S	(293,750,000)	99.83	(293,250,625)	7/21/2008	7/21/2008	912795G47	9/04/2008	1.36%	1.31%	1.36%
1FN045	S	(292,800,000)	99.83	(292,302,240)	7/21/2008	7/21/2008	912795G47	9/04/2008	1.36%	1.31%	1.36%
1FN012	S	(429,725,000)	99.81	(428,899,928)	7/21/2008	7/21/2008	912795G54	9/11/2008	1.33%	1.24%	1.32%
1FN045	S	(416,550,000)	99.81	(415,750,224)	7/21/2008	7/21/2008	912795G54	9/11/2008	1.33%	1.24%	1.32%
1G0092	S	(103,175,000)	99.81	(102,976,904)	7/21/2008	7/21/2008	912795G54	9/11/2008	1.33%	1.24%	1.32%

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN045	S	(411,850,000)	99.76	(410,861,560)	7/21/2008	7/21/2008	912795G70	9/25/2008	1.31%	1.23%	1.32%
1G0092	S	(35,950,000)	99.76	(35,863,720)	7/21/2008	7/21/2008	912795G70	9/25/2008	1.31%	1.23%	1.32%
1G0371	S	(1,025,000)	99.76	(1,022,540)	7/21/2008	7/21/2008	912795G70	9/25/2008	1.31%	1.23%	1.32%
1FN012	B	333,225,000	99.51	331,585,533	7/21/2008	7/21/2008	912795H61	11/13/2008	1.54%	1.53%	1.64%
1FN045	B	333,450,000	99.51	331,809,426	7/21/2008	7/21/2008	912795H61	11/13/2008	1.54%	1.53%	1.64%
1G0092	B	49,725,000	99.51	49,480,353	7/21/2008	7/21/2008	912795H61	11/13/2008	1.54%	1.53%	1.64%
1G0371	B	350,000	99.51	348,278	7/21/2008	7/21/2008	912795H61	11/13/2008	1.54%	1.53%	1.64%
1G0092	B	3,025,000	99.52	3,010,359	7/21/2008	7/22/2008	912795H61	11/13/2008	1.52%	1.53%	1.64%
1G0371	B	50,000	99.52	49,758	7/21/2008	7/22/2008	912795H61	11/13/2008	1.52%	1.53%	1.64%
1FN012	B	31,300,000	99.52	31,148,508	7/21/2008	7/22/2008	912795H61	11/13/2008	1.52%	1.53%	1.64%
1FN045	B	31,200,000	99.52	31,048,992	7/21/2008	7/22/2008	912795H61	11/13/2008	1.52%	1.53%	1.64%
1G0092	S	(34,825,000)	99.72	(34,728,187)	7/22/2008	7/23/2008	912795G88	10/02/2008	1.39%	1.33%	1.41%
1G0371	S	(1,000,000)	99.72	(997,220)	7/22/2008	7/23/2008	912795G88	10/02/2008	1.39%	1.33%	1.41%
1FN012	S	(400,700,000)	99.72	(399,586,054)	7/22/2008	7/23/2008	912795G88	10/02/2008	1.39%	1.33%	1.41%
1FN045	S	(399,450,000)	99.72	(398,339,529)	7/22/2008	7/23/2008	912795G88	10/02/2008	1.39%	1.33%	1.41%
1FN012	B	362,675,000	99.45	360,680,288	7/22/2008	7/23/2008	912795H79	11/20/08	1.64%	1.59%	1.65%
1FN045	B	361,525,000	99.45	359,536,613	7/22/2008	7/23/2008	912795H79	11/20/08	1.64%	1.59%	1.65%
1G0092	B	31,125,000	99.45	30,953,813	7/22/2008	7/23/2008	912795H79	11/20/08	1.64%	1.59%	1.65%
1G0371	B	925,000	99.45	919,913	7/22/2008	7/23/2008	912795H79	11/20/08	1.64%	1.59%	1.65%
1FN045	B	80,225,000	99.70	79,980,314	8/1/2008	8/1/2008	912795G96	10/09/2008	1.59%	1.58%	1.61%
1G0371	B	100,000	99.70	99,703	8/4/2008	8/4/2008	912795G96	10/09/2008	1.62%	1.59%	1.63%
1G0092	S	(11,575,000)	99.71	(11,541,548)	8/5/2008	8/5/2008	912795G96	10/09/2008	1.60%	1.59%	1.61%
1FN045	S	(292,800,000)	99.67	(291,822,048)	8/8/2008	8/8/2008	912795H38	10/23/2008	1.58%	1.55%	1.57%
1FN012	S	(293,750,000)	99.67	(292,768,875)	8/8/2008	8/8/2008	912795H38	10/23/2008	1.58%	1.55%	1.57%
1G0092	S	(25,600,000)	99.67	(25,514,496)	8/8/2008	8/8/2008	912795H38	10/23/2008	1.58%	1.55%	1.57%
1G0371	S	(775,000)	99.67	(772,412)	8/8/2008	8/8/2008	912795H38	10/23/2008	1.58%	1.55%	1.57%
1FN012	B	294,425,000	99.44	292,764,443	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN045	B	293,500,000	99.44	291,844,660	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1G0092	B	23,625,000	99.44	23,491,755	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1G0371	B	725,000	99.44	720,911	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN012	S	(294,425,000)	99.44	(292,764,443)	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN012	B	273,500,000	99.44	271,957,460	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN045	S	(293,500,000)	99.44	(291,844,660)	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN045	B	272,625,000	99.44	271,087,395	8/8/2008	8/8/2008	912795H95	12/04/2008	1.72%	1.67%	1.71%
1FN012	B	39,075,000	99.67	38,946,834	8/11/2008	8/11/2008	912795H38	10/23/2008	1.62%	1.59%	1.73%
1FN045	B	38,975,000	99.67	38,847,162	8/11/2008	8/11/2008	912795H38	10/23/2008	1.62%	1.59%	1.73%
1G0092	B	3,775,000	99.67	3,762,618	8/11/2008	8/11/2008	912795H38	10/23/2008	1.62%	1.59%	1.73%
1G0371	B	100,000	99.67	99,672	8/11/2008	8/11/2008	912795H38	10/23/2008	1.62%	1.59%	1.73%
1FN012	S	(400,700,000)	99.74	(399,642,152)	8/13/2008	8/13/2008	912795G96	10/09/2008	1.67%	1.65%	1.68%
1FN045	S	(479,675,000)	99.74	(478,408,658)	8/13/2008	8/13/2008	912795G96	10/09/2008	1.67%	1.65%	1.68%
1G0092	S	(23,250,000)	99.74	(23,188,620)	8/13/2008	8/13/2008	912795G96	10/09/2008	1.67%	1.65%	1.68%
1G0371	S	(1,100,000)	99.74	(1,097,096)	8/13/2008	8/13/2008	912795G96	10/09/2008	1.67%	1.65%	1.68%
1FN012	S	(400,700,000)	99.70	(399,489,886)	8/13/2008	8/13/2008	912795H20	10/16/2008	1.70%	1.67%	1.70%
1FN045	S	(399,450,000)	99.70	(398,243,661)	8/13/2008	8/13/2008	912795H20	10/16/2008	1.70%	1.67%	1.70%
1G0371	S	(1,000,000)	99.70	(996,980)	8/13/2008	8/13/2008	912795H20	10/16/2008	1.70%	1.67%	1.70%
1G0092	S	(34,825,000)	99.70	(34,719,829)	8/13/2008	8/13/2008	912795H20	10/16/2008	1.70%	1.67%	1.70%
1G0092	S	(6,800,000)	99.54	(6,768,516)	8/13/2008	8/13/2008	912795H61	11/13/2008	1.81%	1.78%	1.82%
1FN012	B	90,775,000	99.66	90,469,088	8/13/2008	8/13/2008	912795H38	10/23/2008	1.71%	1.68%	1.73%
1G0371	B	425,000	99.66	423,568	8/13/2008	8/13/2008	912795H38	10/23/2008	1.71%	1.68%	1.73%
1FN045	B	143,625,000	99.66	143,140,984	8/13/2008	8/13/2008	912795H38	10/23/2008	1.71%	1.68%	1.73%
1FN012	S	(129,850,000)	99.69	(129,443,570)	8/15/2008	8/15/2008	912795H38	10/23/2008	1.63%	1.67%	1.73%
1FN045	S	(182,600,000)	99.69	(182,028,462)	8/15/2008	8/15/2008	912795H38	10/23/2008	1.63%	1.67%	1.73%
1G0371	S	(525,000)	99.69	(523,357)	8/15/2008	8/15/2008	912795H38	10/23/2008	1.63%	1.67%	1.73%
1G0092	S	(3,775,000)	99.69	(3,763,184)	8/15/2008	8/15/2008	912795H38	10/23/2008	1.63%	1.67%	1.73%
1FN012	B	104,025,000	99.42	103,423,736	8/15/2008	8/15/2008	912795J28	12/11/2008	1.76%	1.78%	1.83%
1FN045	B	156,950,000	99.42	156,042,829	8/15/2008	8/15/2008	912795J28	12/11/2008	1.76%	1.78%	1.83%
1G0092	B	1,250,000	99.42	1,242,775	8/15/2008	8/15/2008	912795J28	12/11/2008	1.76%	1.78%	1.83%
1G0371	B	450,000	99.42	447,399	8/15/2008	8/15/2008	912795J28	12/11/2008	1.76%	1.78%	1.83%
1G0371	S	(50,000)	99.73	(49,864)	8/28/2008	8/29/2008	912795H46	10/30/2008	1.55%	1.51%	1.58%
1FN012	B	425,000	99.73	423,836	8/29/2008	8/29/2008	912795H46	10/30/2008	1.59%	1.55%	1.63%
1FN045	B	425,000	99.73	423,836	8/29/2008	8/29/2008	912795H46	10/30/2008	1.59%	1.55%	1.63%
1G0092	B	50,000	99.73	49,863	8/29/2008	8/29/2008	912795H46	10/30/2008	1.59%	1.55%	1.63%
1G0092	S	(12,525,000)	99.76	(12,495,065)	9/3/2008	9/3/2008	912795H46	10/30/2008	1.51%	1.51%	1.54%
1FN045	S	(120,275,000)	99.76	(119,988,746)	9/4/2008	9/4/2008	912795H46	10/30/2008	1.53%	1.51%	1.53%
1FN012	S	(294,175,000)	99.79	(293,563,116)	9/10/2008	9/10/2008	912795H46	10/30/2008	1.50%	1.49%	1.52%
1FN045	S	(172,950,000)	99.79	(172,590,264)	9/10/2008	9/10/2008	912795H46	10/30/2008	1.50%	1.49%	1.52%
1G0092	S	(13,125,000)	99.79	(13,097,700)	9/10/2008	9/10/2008	912795H46	10/30/2008	1.50%	1.49%	1.52%
1G0371	S	(725,000)	99.79	(723,492)	9/10/2008	9/10/2008	912795H46	10/30/2008	1.50%	1.49%	1.52%
1FN012	B	290,875,000	99.55	289,571,880	9/10/2008	9/10/2008	912795J36	12/18/2008	1.63%	1.59%	1.64%
1FN045	B	169,300,000	99.55	168,541,536	9/10/2008	9/10/2008	912795J36	12/18/2008	1.63%	1.59%	1.64%
1G0092	B	12,775,000	99.55	12,717,768	9/10/2008	9/10/2008	912795J36	12/18/2008	1.63%	1.59%	1.64%
1G0371	B	725,000	99.55	721,752	9/10/2008	9/10/2008	912795J36	12/18/2008	1.63%	1.59%	1.64%
1FN069	B	19,400,000	99.56	19,314,446	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN070	B	19,550,000	99.56	19,463,785	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1G0092	B	1,800,000	99.56	1,792,062	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN012	B	19,400,000	99.56	19,314,446	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN045	B	19,550,000	99.56	19,463,785	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN069	S	(19,400,000)	99.56	(19,314,446)	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN070	S	(19,550,000)	99.56	(19,463,785)	9/10/2008	9/11/2008	912795J36	12/18/2008	1.60%	1.59%	1.64%
1FN012	B	387,250,000	99.53	385,418,308	9/12/2008	9/15/2008	912795J69	01/08/2009	1.44%	1.46%	1.55%
1FN045	B	390,900,000	99.53	389,051,043	9/12/2008	9/15/2008	912795J69	01/08/2009	1.44%	1.46%	1.55%
1G0092	B	36,775,000	99.53	36,601,054	9/12/2008	9/15/2008	912795J69	01/08/2009	1.44%	1.46%	1.55%
1G0371	B	875,000	99.53	870,861	9/12/2008	9/15/2008	912795J69	01/08/2009	1.44%	1.46%	1.55%
1G0371	B	875,000	99.46	870,258	9/12/2008	9/15/2008	912795J77	01/15/2009	1.56%	1.56%	1.63%
1FN045	B	390,900,000	99.46	388,781,322	9/12/2008	9/15/2008	912795J77				

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Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1FN012	B	387,250,000	99.45	385,112,380	9/12/2008	9/15/2008	912795J85	01/22/2009	1.51%	1.45%	1.54%
1FN045	B	390,900,000	99.45	388,742,232	9/12/2008	9/15/2008	912795J85	01/22/2009	1.51%	1.45%	1.54%
1G0092	B	36,775,000	99.45	36,572,002	9/12/2008	9/15/2008	912795J85	01/22/2009	1.51%	1.45%	1.54%
1G0371	B	875,000	99.45	870,170	9/12/2008	9/15/2008	912795J85	01/22/2009	1.51%	1.45%	1.54%
1FN012	B	387,250,000	99.40	384,938,118	9/12/2008	9/15/2008	912795J93	01/29/2009	1.55%	1.50%	1.61%
1FN045	B	390,900,000	99.40	388,566,327	9/12/2008	9/15/2008	912795J93	01/29/2009	1.55%	1.50%	1.61%
1G0092	B	36,775,000	99.40	36,555,453	9/12/2008	9/15/2008	912795J93	01/29/2009	1.55%	1.50%	1.61%
1G0371	B	875,000	99.40	869,776	9/12/2008	9/15/2008	912795J93	01/29/2009	1.55%	1.50%	1.61%
1FN012	B	241,275,000	99.36	239,730,840	9/19/2008	9/19/2008	912795K59	02/26/2009	1.44%	1.09%	1.50%
1FN045	B	243,550,000	99.36	241,991,280	9/19/2008	9/19/2008	912795K59	02/26/2009	1.44%	1.09%	1.50%
1G0092	B	22,900,000	99.36	22,753,440	9/19/2008	9/19/2008	912795K59	02/26/2009	1.44%	1.09%	1.50%
1G0371	B	525,000	99.36	521,640	9/19/2008	9/19/2008	912795K59	02/26/2009	1.44%	1.09%	1.50%
1FN012	B	241,275,000	99.24	239,431,659	9/19/2008	9/19/2008	912795K83	03/19/2009	1.52%	1.27%	1.52%
1FN045	B	243,550,000	99.24	241,689,278	9/19/2008	9/19/2008	912795K83	03/19/2009	1.52%	1.27%	1.52%
1G0092	B	22,900,000	99.24	22,725,044	9/19/2008	9/19/2008	912795K83	03/19/2009	1.52%	1.27%	1.52%
1G0371	B	525,000	99.24	520,989	9/19/2008	9/19/2008	912795K83	03/19/2009	1.52%	1.27%	1.52%
1G0092	B	22,900,000	99.67	22,824,201	9/19/2008	9/19/2008	912795K42	02/19/2009	0.78%	0.77%	0.77%
1FN012	B	241,275,000	99.67	240,476,380	9/19/2008	9/19/2008	912795K42	02/19/2009	0.78%	0.77%	0.77%
1G0371	B	525,000	99.67	523,262	9/19/2008	9/19/2008	912795K42	02/19/2009	0.78%	0.77%	0.77%
1FN045	B	243,550,000	99.67	242,743,850	9/19/2008	9/19/2008	912795K42	02/19/2009	0.78%	0.77%	0.77%
1FN012	B	5,000,000	99.41	4,970,500	9/30/2008	9/30/2008	912795K83	03/19/2009	1.25%	1.04%	1.30%
1FN045	B	4,900,000	99.41	4,871,090	9/30/2008	9/30/2008	912795K83	03/19/2009	1.25%	1.04%	1.30%
1G0092	B	750,000	99.41	745,575	9/30/2008	9/30/2008	912795K83	03/19/2009	1.25%	1.04%	1.30%
1G0371	B	100,000	99.41	99,410	9/30/2008	9/30/2008	912795K83	03/19/2009	1.25%	1.04%	1.30%
1G0092	S	(4,375,000)	99.95	(4,372,594)	10/3/2008	10/3/2008	912795H61	11/13/2008	0.48%	0.27%	0.48%
1G0371	B	1,350,000	99.59	1,344,425	10/3/2008	10/3/2008	912795K83	03/19/2009	0.89%	0.86%	0.99%
1FN012	S	(150,075,000)	99.95	(149,992,459)	10/3/2008	10/3/2008	912795H61	11/13/2008	0.48%	0.27%	0.48%
1G0092	B	100,000	99.73	99,732	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1G0371	B	100,000	99.73	99,732	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1FN012	B	75,000	99.73	74,799	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1FN012	S	(214,450,000)	99.98	(214,409,255)	10/10/2008	10/10/2008	912795H61	11/13/2008	0.20%	0.19%	0.19%
1FN045	S	(364,650,000)	99.98	(364,580,717)	10/10/2008	10/10/2008	912795H61	11/13/2008	0.20%	0.19%	0.19%
1G0092	S	(41,575,000)	99.98	(41,567,101)	10/10/2008	10/10/2008	912795H61	11/13/2008	0.20%	0.19%	0.19%
1G0371	S	(400,000)	99.98	(399,924)	10/10/2008	10/10/2008	912795H61	11/13/2008	0.20%	0.19%	0.19%
1FN045	S	(361,525,000)	99.97	(361,427,388)	10/10/2008	10/10/2008	912795H79	11/20/08	0.24%	0.23%	0.23%
1G0092	S	(31,125,000)	99.97	(31,116,596)	10/10/2008	10/10/2008	912795H79	11/20/08	0.24%	0.23%	0.23%
1G0371	S	(925,000)	99.97	(924,750)	10/10/2008	10/10/2008	912795H79	11/20/08	0.24%	0.23%	0.23%
1FN012	S	(362,675,000)	99.97	(362,577,078)	10/10/2008	10/10/2008	912795H79	11/20/08	0.24%	0.23%	0.23%
1FN012	S	(273,500,000)	99.95	(273,349,575)	10/10/2008	10/10/2008	912795H95	12/04/2008	0.36%	0.35%	0.35%
1FN045	S	(272,625,000)	99.95	(272,475,056)	10/10/2008	10/10/2008	912795H95	12/04/2008	0.36%	0.35%	0.35%
1G0092	S	(23,625,000)	99.95	(23,612,006)	10/10/2008	10/10/2008	912795H95	12/04/2008	0.36%	0.35%	0.35%
1G0371	S	(725,000)	99.95	(724,601)	10/10/2008	10/10/2008	912795H95	12/04/2008	0.36%	0.35%	0.35%
1G0092	B	24,100,000	99.85	24,062,886	10/10/2008	10/10/2008	912795K26	02/05/09	0.47%	0.43%	0.60%
1G0371	B	500,000	99.85	499,230	10/10/2008	10/10/2008	912795K26	02/05/09	0.47%	0.43%	0.60%
1FN012	B	213,000,000	99.85	212,671,980	10/10/2008	10/10/2008	912795K26	02/05/09	0.47%	0.43%	0.60%
1FN045	B	250,125,000	99.85	249,739,808	10/10/2008	10/10/2008	912795K26	02/05/09	0.47%	0.43%	0.60%
1FN045	B	250,125,000	99.83	249,699,788	10/10/2008	10/10/2008	912795K34	2/12/2009	0.49%	0.44%	0.66%
1FN012	B	213,000,000	99.83	212,637,900	10/10/2008	10/10/2008	912795K34	2/12/2009	0.49%	0.44%	0.66%
1G0371	B	500,000	99.83	499,150	10/10/2008	10/10/2008	912795K34	2/12/2009	0.49%	0.44%	0.66%
1G0092	B	24,100,000	99.83	24,059,030	10/10/2008	10/10/2008	912795K34	2/12/2009	0.49%	0.44%	0.66%
1FN012	B	213,000,000	99.78	212,533,530	10/10/2008	10/10/2008	912795K67	03/05/09	0.54%	0.52%	0.71%
1FN045	B	250,125,000	99.78	249,577,226	10/10/2008	10/10/2008	912795K67	03/05/09	0.54%	0.52%	0.71%
1G0092	B	24,100,000	99.78	24,047,221	10/10/2008	10/10/2008	912795K67	03/05/09	0.54%	0.52%	0.71%
1G0371	B	500,000	99.78	498,905	10/10/2008	10/10/2008	912795K67	03/05/09	0.54%	0.52%	0.71%
1G0092	B	24,100,000	99.73	24,035,412	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1G0371	B	500,000	99.73	498,660	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1FN012	B	213,000,000	99.73	212,429,160	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1FN045	B	250,125,000	99.73	249,454,665	10/10/2008	10/10/2008	912795K75	3/12/2009	0.63%	0.56%	0.74%
1G0092	S	(6,525,000)	99.65	(6,501,836)	10/20/2008	10/20/2008	912795K34	2/12/2009	1.11%	0.92%	1.36%
1FN045	S	(130,450,000)	99.66	(129,999,948)	10/22/2008	10/23/2008	912795K34	2/12/2009	1.10%	0.94%	1.10%
1G0092	B	75,000	99.88	74,909	10/31/2008	10/31/2008	912795K34	2/12/2009	0.42%	0.35%	0.50%
1FN012	B	650,000	99.88	649,214	10/31/2008	10/31/2008	912795K34	2/12/2009	0.42%	0.35%	0.50%
1FN045	B	650,000	99.88	649,214	10/31/2008	10/31/2008	912795K34	2/12/2009	0.42%	0.35%	0.50%
1FN012	S	(236,800,000)	99.93	(236,631,872)	11/4/2008	11/4/2008	912795J36	12/18/2008	0.58%	0.58%	0.58%
1FN045	S	(280,025,000)	99.93	(279,831,783)	11/4/2008	11/4/2008	912795J69	01/08/2009	0.38%	0.37%	0.42%
1FN012	S	(213,650,000)	99.87	(213,370,119)	11/4/2008	11/4/2008	912795K34	2/12/2009	0.47%	0.46%	0.48%
1FN045	S	(120,325,000)	99.87	(120,167,374)	11/4/2008	11/4/2008	912795K34	2/12/2009	0.47%	0.46%	0.48%
1G0092	S	(12,100,000)	99.87	(12,084,149)	11/4/2008	11/4/2008	912795K34	2/12/2009	0.47%	0.46%	0.48%
1G0371	B	500,000	99.87	499,345	11/4/2008	11/4/2008	912795K34	2/12/2009	0.47%	0.46%	0.48%
1FN012	S	(104,025,000)	99.99	(104,013,557)	11/6/2008	11/6/2008	912795J28	12/11/2008	0.11%	0.10%	0.19%
1FN045	S	(156,950,000)	99.99	(156,932,736)	11/6/2008	11/6/2008	912795J28	12/11/2008	0.11%	0.10%	0.19%
1G0092	S	(1,250,000)	99.99	(1,249,863)	11/6/2008	11/6/2008	912795J28	12/11/2008	0.11%	0.10%	0.19%
1G0371	S	(450,000)	99.99	(449,951)	11/6/2008	11/6/2008	912795J28	12/11/2008	0.11%	0.10%	0.19%
1FN012	S	(73,475,000)	99.93	(73,425,037)	11/6/2008	11/6/2008	912795J36	12/18/2008	0.58%	0.58%	0.58%
1FN045	S	(188,850,000)	99.93	(188,721,582)	11/6/2008	11/6/2008	912795J36	12/18/2008	0.58%	0.58%	0.58%
1G0092	S	(14,575,000)	99.93	(14,565,089)	11/6/2008	11/6/2008	912795J36	12/18/2008	0.58%	0.58%	0.58%
1G0371	S	(725,000)	99.93	(724,507)	11/6/2008	11/6/2008	912795J36	12/18/2008	0.58%	0.58%	0.58%
1G0092	S	(36,775,000)	99.96	(36,760,290)	11/6/2008	11/6/2008	912795J69	01/08/2009	0.23%	0.20%	0.27%
1G0371	S	(875,000)	99.96	(874,650)	11/6/2008	11/6/2008	912795J69	01/08/2009	0.23%	0.20%	0.27%
1FN012	S	(387,250,000)	99.96	(387,095,100)	11/6/2008	11/6/2008	912795J69	01/08/2009	0.23%	0.20%	0.27%
1FN045	S	(110,875,000)	99.96	(110,830,650)	11/6/2008	11/6/2008	912795J69	01/08/2009	0.23%	0.20%	0.27%
1G0092	S	(36,775,000)	99.95	(36,755,142)	11/6/2008	11/6/2008	912795J77	01/15/2009	0.28%	0.23%	0.29%
1G0371	S	(875,000)	99.95	(874,528)	11/6/2008	11/6/2008	912795J77	01/15/2009	0.28%	0.23%	0.29%
1FN012	S	(387,250,000)	99.95	(387,040,885)	11/6/2008	11/6/2008	912795J77	01/15/2009	0.28%	0.23%	0.29%
1FN045	S	(390,900,000)	99.95								

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0092	S	(36,775,000)	99.93	(36,750,729)	11/6/2008	11/6/2008	912795J85	01/22/2009	0.31%	0.30%	0.34%
1G0371	S	(875,000)	99.93	(874,423)	11/6/2008	11/6/2008	912795J85	01/22/2009	0.31%	0.30%	0.34%
1FN012	S	(387,250,000)	99.93	(386,971,180)	11/6/2008	11/6/2008	912795J93	01/29/2009	0.31%	0.27%	0.35%
1FN045	S	(390,900,000)	99.93	(390,618,552)	11/6/2008	11/6/2008	912795J93	01/29/2009	0.31%	0.27%	0.35%
1G0092	S	(36,775,000)	99.93	(36,748,522)	11/6/2008	11/6/2008	912795J93	01/29/2009	0.31%	0.27%	0.35%
1G0371	S	(875,000)	99.93	(874,370)	11/6/2008	11/6/2008	912795J93	01/29/2009	0.31%	0.27%	0.35%
1G0092	S	(5,550,000)	99.90	(5,544,561)	11/6/2008	11/6/2008	912795K34	2/12/2009	0.36%	0.30%	0.36%
1G0371	S	(1,000,000)	99.90	(999,020)	11/6/2008	11/6/2008	912795K34	2/12/2009	0.36%	0.30%	0.36%
1FN012	B	173,800,000	99.80	173,455,876	11/6/2008	11/6/2008	912795K91	03/26/2009	0.51%	0.45%	0.50%
1FN045	B	138,625,000	99.80	138,350,523	11/6/2008	11/6/2008	912795K91	03/26/2009	0.51%	0.45%	0.50%
1G0092	B	15,875,000	99.80	15,843,568	11/6/2008	11/6/2008	912795K91	03/26/2009	0.51%	0.45%	0.50%
1G0371	B	600,000	99.80	598,812	11/6/2008	11/6/2008	912795K91	03/26/2009	0.51%	0.45%	0.50%
1G0092	B	15,875,000	99.75	15,835,471	11/6/2008	11/6/2008	912795L25	4/02/2009	0.61%	0.59%	0.64%
1G0371	B	600,000	99.75	598,506	11/6/2008	11/6/2008	912795L25	4/02/2009	0.61%	0.59%	0.64%
1FN012	B	173,800,000	99.75	173,367,238	11/6/2008	11/6/2008	912795L25	4/02/2009	0.61%	0.59%	0.64%
1FN045	B	138,625,000	99.75	138,279,824	11/6/2008	11/6/2008	912795L25	4/02/2009	0.61%	0.59%	0.64%
1FN012	B	173,800,000	99.73	173,323,788	11/6/2008	11/6/2008	912795L33	04/09/2009	0.64%	0.62%	0.67%
1FN045	B	138,625,000	99.73	138,245,168	11/6/2008	11/6/2008	912795L33	04/09/2009	0.64%	0.62%	0.67%
1G0092	B	15,875,000	99.73	15,831,503	11/6/2008	11/6/2008	912795L33	04/09/2009	0.64%	0.62%	0.67%
1G0371	B	600,000	99.73	598,356	11/6/2008	11/6/2008	912795L33	04/09/2009	0.64%	0.62%	0.67%
1G0092	S	(24,100,000)	99.92	(24,081,443)	11/7/2008	11/7/2008	912795K26	02/05/09	0.31%	0.28%	0.32%
1G0371	S	(500,000)	99.92	(499,615)	11/7/2008	11/7/2008	912795K26	02/05/09	0.31%	0.28%	0.32%
1FN012	S	(213,000,000)	99.92	(212,835,990)	11/7/2008	11/7/2008	912795K26	02/05/09	0.31%	0.28%	0.32%
1FN045	S	(250,125,000)	99.92	(249,932,404)	11/7/2008	11/7/2008	912795K26	02/05/09	0.31%	0.28%	0.32%
1G0092	S	(22,900,000)	99.89	(22,874,123)	11/7/2008	11/7/2008	912795K42	02/19/2009	0.39%	0.31%	0.38%
1G0371	S	(525,000)	99.89	(524,407)	11/7/2008	11/7/2008	912795K42	02/19/2009	0.39%	0.31%	0.38%
1FN012	S	(241,275,000)	99.89	(241,002,359)	11/7/2008	11/7/2008	912795K42	02/19/2009	0.39%	0.31%	0.38%
1FN045	S	(243,550,000)	99.89	(243,274,789)	11/7/2008	11/7/2008	912795K42	02/19/2009	0.39%	0.31%	0.38%
1FN012	S	(241,275,000)	99.89	(241,007,185)	11/7/2008	11/7/2008	912795K59	02/26/2009	0.36%	0.31%	0.36%
1FN045	S	(243,550,000)	99.89	(243,279,660)	11/7/2008	11/7/2008	912795K59	02/26/2009	0.36%	0.31%	0.36%
1G0092	S	(22,900,000)	99.89	(22,874,581)	11/7/2008	11/7/2008	912795K59	02/26/2009	0.36%	0.31%	0.36%
1G0371	S	(525,000)	99.89	(524,417)	11/7/2008	11/7/2008	912795K59	02/26/2009	0.36%	0.31%	0.36%
1FN045	S	(250,125,000)	99.87	(249,789,833)	11/7/2008	11/7/2008	912795K67	03/05/09	0.41%	0.36%	0.40%
1G0092	S	(24,100,000)	99.87	(24,067,706)	11/7/2008	11/7/2008	912795K67	03/05/09	0.41%	0.36%	0.40%
1G0371	S	(500,000)	99.87	(499,330)	11/7/2008	11/7/2008	912795K67	03/05/09	0.41%	0.36%	0.40%
1FN012	S	(213,000,000)	99.87	(212,714,580)	11/7/2008	11/7/2008	912795K67	03/05/09	0.41%	0.36%	0.40%
1FN012	B	44,100,000	99.72	43,976,520	11/7/2008	11/7/2008	912795L33	04/09/2009	0.66%	0.60%	0.68%
1FN045	B	80,850,000	99.72	80,623,620	11/7/2008	11/7/2008	912795L33	04/09/2009	0.66%	0.60%	0.68%
1G0092	B	5,875,000	99.72	5,858,550	11/7/2008	11/7/2008	912795L33	04/09/2009	0.66%	0.60%	0.68%
1G0371	B	75,000	99.72	74,790	11/7/2008	11/7/2008	912795L33	04/09/2009	0.66%	0.60%	0.68%
1G0371	S	(600,000)	99.84	(599,040)	11/7/2008	11/7/2008	912795K75	3/12/2009	0.46%	0.42%	0.45%
1FN012	B	44,100,000	99.67	43,954,911	11/7/2008	11/7/2008	912795L41	4/16/2009	0.74%	0.67%	0.74%
1FN045	B	80,850,000	99.67	80,584,004	11/7/2008	11/7/2008	912795L41	4/16/2009	0.74%	0.67%	0.74%
1G0092	B	5,875,000	99.67	5,855,671	11/7/2008	11/7/2008	912795L41	4/16/2009	0.74%	0.67%	0.74%
1G0371	B	75,000	99.67	74,753	11/7/2008	11/7/2008	912795L41	4/16/2009	0.74%	0.67%	0.74%
1FN012	S	(213,075,000)	99.88	(212,808,656)	11/10/2008	11/10/2008	912795K75	3/12/2009	0.37%	0.35%	0.53%
1FN045	S	(250,125,000)	99.88	(249,812,344)	11/10/2008	11/10/2008	912795K75	3/12/2009	0.37%	0.35%	0.53%
1G0092	S	(24,200,000)	99.88	(24,169,750)	11/10/2008	11/10/2008	912795K75	3/12/2009	0.37%	0.35%	0.53%
1FN012	S	(246,275,000)	99.87	(245,947,454)	11/10/2008	11/10/2008	912795K83	03/19/2009	0.37%	0.36%	0.54%
1FN045	S	(248,450,000)	99.87	(248,119,562)	11/10/2008	11/10/2008	912795K83	03/19/2009	0.37%	0.36%	0.54%
1G0092	S	(23,650,000)	99.87	(23,618,546)	11/10/2008	11/10/2008	912795K83	03/19/2009	0.37%	0.36%	0.54%
1G0371	S	(1,975,000)	99.87	(1,972,373)	11/10/2008	11/10/2008	912795K83	03/19/2009	0.37%	0.36%	0.54%
1G0092	S	(15,875,000)	99.83	(15,848,648)	11/10/2008	11/10/2008	912795K91	03/26/2009	0.44%	0.43%	0.59%
1G0371	S	(600,000)	99.83	(599,004)	11/10/2008	11/10/2008	912795K91	03/26/2009	0.44%	0.43%	0.59%
1FN012	S	(173,800,000)	99.83	(173,511,492)	11/10/2008	11/10/2008	912795K91	03/26/2009	0.44%	0.43%	0.59%
1FN045	S	(138,625,000)	99.83	(138,394,883)	11/10/2008	11/10/2008	912795K91	03/26/2009	0.44%	0.43%	0.59%
1FN012	S	(173,800,000)	99.77	(173,400,260)	11/10/2008	11/10/2008	912795L25	4/02/2009	0.58%	0.58%	0.72%
1FN045	S	(138,625,000)	99.77	(138,306,163)	11/10/2008	11/10/2008	912795L25	4/02/2009	0.58%	0.58%	0.72%
1G0092	S	(15,875,000)	99.77	(15,838,488)	11/10/2008	11/10/2008	912795L25	4/02/2009	0.58%	0.58%	0.72%
1G0371	S	(600,000)	99.77	(598,620)	11/10/2008	11/10/2008	912795L25	4/02/2009	0.58%	0.58%	0.72%
1FN012	S	(217,900,000)	99.74	(217,337,818)	11/10/2008	11/10/2008	912795L33	04/09/2009	0.62%	0.61%	0.75%
1FN045	S	(219,475,000)	99.74	(218,908,755)	11/10/2008	11/10/2008	912795L33	04/09/2009	0.62%	0.61%	0.75%
1G0092	S	(21,750,000)	99.74	(21,693,885)	11/10/2008	11/10/2008	912795L33	04/09/2009	0.62%	0.61%	0.75%
1G0371	S	(675,000)	99.74	(673,259)	11/10/2008	11/10/2008	912795L33	04/09/2009	0.62%	0.61%	0.75%
1G0092	S	(5,875,000)	99.69	(5,856,553)	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1FN012	S	(44,100,000)	99.69	(43,961,526)	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1FN045	S	(80,850,000)	99.69	(80,596,131)	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1G0371	S	(75,000)	99.69	(74,765)	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1FN012	B	1,200,000	99.69	1,196,232	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1FN045	B	1,175,000	99.69	1,171,311	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1G0092	B	125,000	99.69	124,608	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1G0371	B	25,000	99.69	24,922	11/10/2008	11/10/2008	912795L41	4/16/2009	0.72%	0.71%	0.80%
1FN045	B	32,975,000	99.83	32,918,943	11/18/2008	11/18/2008	912795L41	4/16/2009	0.41%	0.39%	0.45%
1G0092	B	3,275,000	99.83	3,269,433	11/18/2008	11/18/2008	912795L41	4/16/2009	0.41%	0.39%	0.45%
1FN012	B	32,750,000	99.83	32,694,325	11/18/2008	11/18/2008	912795L41	4/16/2009	0.41%	0.39%	0.45%
1G0371	B	100,000	99.83	99,830	11/18/2008	11/18/2008	912795L41	4/16/2009	0.41%	0.39%	0.45%
1FN012	B	296,175,000	99.93	295,955,831	11/19/2008	11/19/2008	912795K91	03/26/2009	0.21%	0.17%	0.22%
1FN045	B	298,150,000	99.93	297,929,369	11/19/2008	11/19/2008	912795K91	03/26/2009	0.21%	0.17%	0.22%
1G0092	B	29,700,000	99.93	29,678,022	11/19/2008	11/19/2008	912795K91	03/26/2009	0.21%	0.17%	0.22%
1G0371	B	1,000,000	99.93	999,260	11/19/2008	11/19/2008	912795K91	03/26/2009	0.21%	0.17%	0.22%
1FN045	S	(298,150,000)	99.96	(298,036,703)	11/20/2008	11/20/2008	912795K91	03/26/2009	0.11%	0.08%	0.16%
1G0092	S	(29,700,000)	99.96	(29,688,714)	11/20/2008	11/20/2008	912795K91	03/26/2009	0.11%	0.08%	0.16%
1G0371	S	(1,000,000)	99.96	(999,620)	11/20/2008	11/20/2008	912795K91	03/26/2009	0.11%	0.08%	0.16%
1FN012	S	(296,175,000)	99.96	(296,062,454)	11/20/2008	11/20/2008	912795K91	03/26/2009	0.11%	0.08%	0.16%
1FN012	B	296,200,000									

Fairfield BLMIS Accounts - Treasury Transactions

Account	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Implied Yield	Market Low Yield	Market High Yield
1G0371	B	1,000,000	99.95	999,470	11/20/2008	11/20/2008	912795L41	4/16/2009	0.13%	0.10%	0.20%
1FN012	S	(330,150,000)	99.88	(329,747,217)	11/25/2008	11/25/2008	912795L41	4/16/2009	0.31%	0.30%	0.32%
1FN045	S	(332,325,000)	99.88	(331,919,564)	11/25/2008	11/25/2008	912795L41	4/16/2009	0.31%	0.30%	0.32%
1G0371	S	(1,125,000)	99.88	(1,123,628)	11/25/2008	11/25/2008	912795L41	4/16/2009	0.31%	0.30%	0.32%
1G0092	S	(33,100,000)	99.88	(33,059,618)	11/25/2008	11/25/2008	912795L41	4/16/2009	0.31%	0.30%	0.32%
1G0371	B	50,000	99.88	49,939	11/25/2008	11/25/2008	912795L41	4/16/2009	0.31%	0.30%	0.32%