

Appendix XIII: Square One BLMIS Account – Treasury Transactions

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	840,000	98.07	823,788	12/1/1999	12/1/1999	912795DR9	4/13/2000	5.17%	5.25%
1FR048	S	(720,000)	98.63	(710,136)	12/30/1999	12/31/1999	912795DQ1	4/6/2000	4.99%	5.11%
1FR048	S	(1,560,000)	98.53	(1,537,068)	12/30/1999	12/31/1999	912795DR9	4/13/2000	4.99%	5.12%
1FR048	S	(2,500,000)	99.05	(2,476,250)	12/30/1999	12/31/1999	912795DL2	3/9/2000	4.90%	5.04%
1FR048	S	(2,500,000)	98.94	(2,473,500)	12/30/1999	12/31/1999	912795DM0	3/16/2000	4.88%	5.04%
1FR048	S	(2,500,000)	98.84	(2,471,000)	12/30/1999	12/31/1999	912795DN8	3/23/2000	4.92%	5.05%
1FR048	S	(2,500,000)	98.74	(2,468,500)	12/30/1999	12/31/1999	912795DP3	3/30/2000	4.97%	5.08%
1FR048	B	2,000,000	98.03	1,960,600	12/31/1999	12/31/1999	912795DV0	5/11/2000	5.32%	5.36%
1FR048	B	200,000	97.58	195,160	12/31/1999	12/31/1999	912795DZ1	6/8/2000	5.42%	5.45%
1FR048	B	2,000,000	97.92	1,958,400	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.34%	5.37%
1FR048	B	2,000,000	97.81	1,956,200	12/31/1999	12/31/1999	912795DX6	5/25/2000	5.38%	5.43%
1FR048	B	2,000,000	97.70	1,954,000	12/31/1999	12/31/1999	912795DY4	6/1/2000	5.38%	5.43%
1FR048	B	400,000	98.15	392,600	12/31/1999	12/31/1999	912795DU2	5/4/2000	5.30%	5.34%
1FR048	B	200,000	97.49	194,980	12/31/1999	12/31/1999	912795EA5	6/15/2000	5.38%	5.43%
1FR048	B	400,000	98.03	392,120	12/31/1999	12/31/1999	912795DV0	5/11/2000	5.32%	5.36%
1FR048	B	400,000	97.92	391,680	12/31/1999	12/31/1999	912795DW8	5/18/2000	5.34%	5.37%
1FR048	B	400,000	97.81	391,240	12/31/1999	12/31/1999	912795DX6	5/25/2000	5.38%	5.43%
1FR048	B	400,000	97.70	390,800	12/31/1999	12/31/1999	912795DY4	6/1/2000	5.38%	5.43%
1FR048	B	2,000,000	98.15	1,963,000	12/31/1999	12/31/1999	912795DU2	5/4/2000	5.30%	5.34%
1FR048	S	(2,400,000)	98.25	(2,358,000)	1/6/2000	1/7/2000	912795DU2	5/4/2000	5.30%	5.35%
1FR048	S	(2,400,000)	98.14	(2,355,360)	1/6/2000	1/7/2000	912795DV0	5/11/2000	5.32%	5.36%
1FR048	S	(2,400,000)	98.09	(2,354,160)	1/7/2000	1/10/2000	912795DW8	5/18/2000	5.33%	5.39%
1FR048	S	(2,400,000)	97.97	(2,351,280)	1/7/2000	1/10/2000	912795DX6	5/25/2000	5.37%	5.42%
1FR048	S	(2,400,000)	97.87	(2,348,880)	1/10/2000	1/11/2000	912795DY4	6/1/2000	5.37%	5.44%
1FR048	S	(200,000)	97.77	(195,540)	1/10/2000	1/11/2000	912795DZ1	6/8/2000	5.39%	5.45%
1FR048	S	(200,000)	97.66	(195,320)	1/10/2000	1/11/2000	912795EA5	6/15/2000	5.38%	5.45%
1FR048	B	1,860,000	97.92	1,821,312	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.58%	5.62%
1FR048	B	1,860,000	97.84	1,819,824	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.54%	5.57%
1FR048	B	1,500,000	98.36	1,475,400	2/24/2000	2/24/2000	912795DZ1	6/8/2000	5.58%	5.63%
1FR048	B	1,500,000	98.25	1,473,750	2/24/2000	2/24/2000	912795EA5	6/15/2000	5.58%	5.63%
1FR048	B	1,500,000	98.14	1,472,100	2/24/2000	2/24/2000	912795EB3	6/22/2000	5.60%	5.62%
1FR048	B	1,500,000	98.03	1,470,450	2/24/2000	2/24/2000	912795EC1	6/29/2000	5.59%	5.63%
1FR048	B	1,500,000	97.92	1,468,800	2/24/2000	2/24/2000	912795ER8	7/6/2000	5.58%	5.62%
1FR048	B	1,500,000	97.84	1,467,600	2/24/2000	2/24/2000	912795ET4	7/13/2000	5.54%	5.57%
1FR048	S	(1,500,000)	98.26	(1,473,900)	3/8/2000	3/10/2000	912795EC1	6/29/2000	5.62%	5.67%
1FR048	B	150,000	98.12	147,180	3/8/2000	3/8/2000	912795ER8	7/6/2000	5.62%	5.67%
1FR048	S	(1,500,000)	98.56	(1,478,400)	3/8/2000	3/8/2000	912795DZ1	6/8/2000	5.64%	5.68%
1FR048	S	(1,500,000)	98.36	(1,475,400)	3/8/2000	3/10/2000	912795EB3	6/22/2000	5.64%	5.68%
1FR048	S	(1,500,000)	98.45	(1,476,750)	3/8/2000	3/8/2000	912795EA5	6/15/2000	5.61%	5.67%
1FR048	S	(3,510,000)	98.19	(3,446,469)	3/10/2000	3/13/2000	912795ER8	7/6/2000	5.65%	5.70%
1FR048	S	(3,360,000)	98.10	(3,296,160)	3/10/2000	3/13/2000	912795ET4	7/13/2000	5.60%	5.64%
1FR048	B	2,850,000	98.31	2,801,835	3/21/2000	3/21/2000	912795ER8	7/6/2000	5.63%	5.72%
1FR048	S	(2,850,000)	98.32	(2,802,120)	3/21/2000	3/22/2000	912795ER8	7/6/2000	5.63%	5.72%
1FR048	S	(2,850,000)	98.22	(2,799,270)	3/21/2000	3/22/2000	912795ET4	7/13/2000	5.65%	5.69%
1FR048	B	2,850,000	98.20	2,798,700	3/21/2000	3/21/2000	912795ET4	7/13/2000	5.65%	5.69%
1FR048	B	3,025,000	97.38	2,945,745	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.81%	5.84%
1FR048	B	1,000,000	98.10	981,000	3/22/2000	3/22/2000	912795ED9	7/20/2000	5.69%	5.72%
1FR048	B	1,000,000	97.62	976,200	3/22/2000	3/22/2000	912795EE7	8/17/2000	5.76%	5.79%
1FR048	B	1,000,000	97.99	979,900	3/22/2000	3/22/2000	912795EU1	7/27/2000	5.64%	5.70%
1FR048	B	1,000,000	97.87	978,700	3/22/2000	3/22/2000	912795EV9	8/3/2000	5.70%	5.74%
1FR048	B	1,000,000	97.75	977,500	3/22/2000	3/22/2000	912795EW7	8/10/2000	5.73%	5.76%
1FR048	B	1,000,000	97.49	974,900	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.80%	5.83%
1FR048	B	1,000,000	97.38	973,800	3/22/2000	3/22/2000	912795EY3	8/31/2000	5.81%	5.84%
1FR048	B	3,025,000	97.49	2,949,073	3/22/2000	3/22/2000	912795EX5	8/24/2000	5.80%	5.83%
1FR048	B	100,000	97.58	97,580	4/3/2000	4/3/2000	912795EY3	8/31/2000	5.80%	5.85%
1FR048	S	(1,000,000)	98.44	(984,400)	4/12/2000	4/12/2000	912795ED9	7/20/2000	5.65%	5.68%
1FR048	S	(1,000,000)	98.35	(983,500)	4/12/2000	4/12/2000	912795EU1	7/27/2000	5.53%	5.59%
1FR048	B	100,000	98.55	98,550	4/18/2000	4/18/2000	912795ED9	7/20/2000	5.63%	5.65%
1FR048	B	100,000	98.47	98,470	4/18/2000	4/18/2000	912795EU1	7/27/2000	5.50%	5.60%
1FR048	B	890,000	98.57	877,273	4/20/2000	4/20/2000	912795ED9	7/20/2000	5.62%	5.64%
1FR048	B	890,000	98.49	876,561	4/20/2000	4/20/2000	912795EU1	7/27/2000	5.52%	5.59%
1FR048	S	(4,025,000)	98.13	(3,949,733)	4/28/2000	4/28/2000	912795EX5	8/24/2000	5.70%	5.78%
1FR048	S	(4,125,000)	98.00	(4,042,500)	4/28/2000	4/28/2000	912795EY3	8/31/2000	5.73%	5.78%
1FR048	B	4,120,000	97.65	4,023,180	4/28/2000	4/28/2000	912795FA4	9/21/2000	5.78%	5.83%
1FR048	B	4,120,000	97.53	4,018,236	4/28/2000	4/28/2000	912795FB2	9/28/2000	5.77%	5.84%
1FR048	S	(400,000)	98.42	(393,680)	5/2/2000	5/3/2000	912795EW7	8/10/2000	5.73%	5.81%
1FR048	S	(2,060,000)	97.72	(2,013,032)	5/2/2000	5/3/2000	912795FA4	9/21/2000	5.82%	5.86%
1FR048	S	(2,060,000)	97.60	(2,010,560)	5/2/2000	5/3/2000	912795FB2	9/28/2000	5.82%	5.85%
1FR048	S	(495,000)	98.79	(489,011)	5/2/2000	5/3/2000	912795ED9	7/20/2000	5.54%	5.67%
1FR048	S	(400,000)	98.31	(393,240)	5/2/2000	5/3/2000	912795EE7	8/17/2000	5.73%	5.81%
1FR048	S	(495,000)	98.69	(488,516)	5/2/2000	5/3/2000	912795EU1	7/27/2000	5.53%	5.68%
1FR048	S	(400,000)	98.53	(394,120)	5/2/2000	5/3/2000	912795EV9	8/3/2000	5.72%	5.81%
1FR048	B	1,975,000	98.20	1,939,450	5/3/2000	5/3/2000	912795EX5	8/24/2000	5.68%	5.78%
1FR048	B	190,000	98.25	186,675	5/10/2000	5/10/2000	912795EX5	8/24/2000	5.93%	5.98%
1FR048	S	(495,000)	98.78	(488,961)	5/11/2000	5/12/2000	912795EU1	7/27/2000	5.60%	5.77%
1FR048	S	(600,000)	98.66	(591,960)	5/11/2000	5/12/2000	912795EV9	8/3/2000	5.72%	5.84%
1FR048	S	(600,000)	98.52	(591,120)	5/11/2000	5/12/2000	912795EW7	8/10/2000	5.83%	5.95%
1FR048	S	(2,165,000)	98.27	(2,127,546)	5/11/2000	5/12/2000	912795EX5	8/24/2000	5.97%	6.03%
1FR048	S	(2,060,000)	97.79	(2,014,474)	5/11/2000	5/12/2000	912795FA4	9/21/2000	5.99%	6.03%
1FR048	S	(2,060,000)	97.68	(2,012,208)	5/11/2000	5/12/2000	912795FB2	9/28/2000	5.98%	6.01%

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Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(495,000)	98.90	(489,555)	5/11/2000	5/12/2000	912795ED9	7/20/2000	5.64%	5.78%
1FR048	S	(600,000)	98.38	(590,280)	5/11/2000	5/12/2000	912795EE7	8/17/2000	5.96%	6.03%
1FR048	B	2,000,000	99.13	1,982,600	5/23/2000	5/23/2000	912795ED9	7/20/2000	5.39%	5.61%
1FR048	B	2,000,000	99.01	1,980,200	5/23/2000	5/23/2000	912795EU1	7/27/2000	5.39%	5.58%
1FR048	B	2,000,000	98.51	1,970,200	5/23/2000	5/23/2000	912795EX5	8/24/2000	5.75%	5.86%
1FR048	B	1,500,000	98.89	1,483,350	5/24/2000	5/24/2000	912795EV9	8/3/2000	5.57%	5.63%
1FR048	B	1,500,000	98.78	1,481,700	5/24/2000	5/24/2000	912795EW7	8/10/2000	5.60%	5.65%
1FR048	B	1,500,000	98.41	1,476,150	5/24/2000	5/24/2000	912795EY3	8/31/2000	5.76%	5.82%
1FR048	B	1,500,000	98.29	1,474,350	5/24/2000	5/24/2000	912795EZ0	9/7/2000	5.81%	5.85%
1FR048	B	1,500,000	98.04	1,470,600	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.87%	5.90%
1FR048	S	(2,000,000)	99.14	(1,982,800)	5/24/2000	5/24/2000	912795ED9	7/20/2000	5.42%	5.49%
1FR048	S	(2,000,000)	99.03	(1,980,600)	5/24/2000	5/24/2000	912795EU1	7/27/2000	5.46%	5.49%
1FR048	B	3,175,000	98.29	3,120,708	5/24/2000	5/24/2000	912795EZ0	9/7/2000	5.81%	5.85%
1FR048	B	3,175,000	98.04	3,112,770	5/24/2000	5/24/2000	912795FA4	9/21/2000	5.87%	5.90%
1FR048	S	(2,000,000)	98.53	(1,970,600)	5/24/2000	5/24/2000	912795EX5	8/24/2000	5.72%	5.76%
1FR048	B	1,500,000	98.66	1,479,900	5/24/2000	5/24/2000	912795EE7	8/17/2000	5.64%	5.69%
1FR048	B	200,000	99.36	198,720	6/7/2000	6/7/2000	912795ED9	7/20/2000	5.35%	5.55%
1FR048	B	2,100,000	99.46	2,088,660	6/14/2000	6/14/2000	912795ED9	7/20/2000	5.28%	5.46%
1FR048	B	330,000	99.49	328,317	6/15/2000	6/16/2000	912795ED9	7/20/2000	5.39%	5.42%
1FR048	S	(1,500,000)	99.26	(1,488,900)	6/15/2000	6/16/2000	912795EV9	8/3/2000	5.49%	5.55%
1FR048	S	(1,500,000)	99.15	(1,487,250)	6/15/2000	6/16/2000	912795EW7	8/10/2000	5.50%	5.55%
1FR048	B	70,000	99.49	69,643	6/16/2000	6/16/2000	912795ED9	7/20/2000	5.39%	5.44%
1FR048	B	2,000,000	98.45	1,969,000	6/21/2000	6/21/2000	912795FB2	9/28/2000	5.62%	5.67%
1FR048	B	2,000,000	98.33	1,966,600	6/21/2000	6/21/2000	912795FC0	10/5/2000	5.68%	5.71%
1FR048	S	(4,675,000)	98.78	(4,617,965)	6/21/2000	6/21/2000	912795EZ0	9/7/2000	5.58%	5.64%
1FR048	B	2,000,000	98.08	1,961,600	6/21/2000	6/21/2000	912795FD8	10/19/2000	5.75%	5.78%
1FR048	S	(4,675,000)	98.55	(4,607,213)	6/21/2000	6/21/2000	912795FA4	9/21/2000	5.63%	5.69%
1FR048	B	2,000,000	97.98	1,959,600	6/21/2000	6/21/2000	912795FE6	10/26/2000	5.72%	5.78%
1FR048	B	2,000,000	97.82	1,956,400	6/21/2000	6/21/2000	912795FF3	11/2/2000	5.84%	5.86%
1FR048	B	2,000,000	97.58	1,951,600	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.90%
1FR048	B	950,000	97.70	928,150	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.88%	5.90%
1FR048	B	950,000	97.58	927,010	6/21/2000	6/21/2000	912795FG1	11/16/2000	5.89%	5.90%
1FR048	S	(2,700,000)	99.57	(2,688,390)	6/21/2000	6/21/2000	912795ED9	7/20/2000	5.29%	5.36%
1FR048	S	(1,500,000)	99.13	(1,486,950)	6/21/2000	6/21/2000	912795EE7	8/17/2000	5.46%	5.51%
1FR048	B	2,000,000	98.20	1,964,000	6/21/2000	6/21/2000	912795EG2	10/12/2000	5.72%	5.77%
1FR048	S	(1,500,000)	98.90	(1,483,500)	6/21/2000	6/21/2000	912795EY3	8/31/2000	5.51%	5.58%
1FR048	B	2,000,000	97.70	1,954,000	6/21/2000	6/21/2000	912795EH0	11/9/2000	5.88%	5.90%
1FR048	B	25,000	97.84	24,460	6/30/2000	6/30/2000	912795EH0	11/9/2000	5.83%	5.90%
1FR048	B	265,000	97.93	259,515	7/5/2000	7/5/2000	912795EH0	11/9/2000	5.84%	5.90%
1FR048	S	(2,950,000)	97.99	(2,890,705)	7/17/2000	7/18/2000	912795FG1	11/16/2000	5.94%	5.99%
1FR048	S	(2,000,000)	98.81	(1,976,200)	7/17/2000	7/18/2000	912795FB2	9/28/2000	5.92%	5.95%
1FR048	S	(3,240,000)	98.10	(3,178,440)	7/17/2000	7/18/2000	912795EH0	11/9/2000	5.96%	6.01%
1FR048	S	(2,000,000)	98.70	(1,974,000)	7/17/2000	7/18/2000	912795FC0	10/5/2000	5.92%	5.97%
1FR048	B	100,000	98.32	98,320	7/24/2000	7/24/2000	912795FF3	11/2/2000	5.97%	6.00%
1FR048	S	(2,000,000)	98.73	(1,974,600)	7/27/2000	7/28/2000	912795EG2	10/12/2000	5.97%	6.02%
1FR048	S	(2,000,000)	98.62	(1,972,400)	7/27/2000	7/28/2000	912795FD8	10/19/2000	5.93%	5.99%
1FR048	S	(2,000,000)	98.49	(1,969,800)	7/27/2000	7/28/2000	912795FE6	10/26/2000	5.98%	6.03%
1FR048	S	(2,100,000)	98.37	(2,065,770)	7/27/2000	7/28/2000	912795FF3	11/2/2000	5.96%	6.18%
1FR048	B	875,000	98.68	863,450	8/8/2000	8/8/2000	912795FE6	10/26/2000	6.00%	6.03%
1FR048	B	2,750,000	99.00	2,722,500	8/14/2000	8/14/2000	912795EG2	10/12/2000	6.04%	6.08%
1FR048	B	2,750,000	99.23	2,728,825	8/14/2000	8/14/2000	912795FB2	9/28/2000	6.12%	6.20%
1FR048	B	2,750,000	99.12	2,725,800	8/14/2000	8/14/2000	912795FC0	10/5/2000	6.03%	6.08%
1FR048	S	(2,750,000)	99.02	(2,723,050)	8/15/2000	8/15/2000	912795EG2	10/12/2000	6.04%	6.06%
1FR048	B	2,775,000	98.55	2,734,763	8/15/2000	8/15/2000	912795EH0	11/9/2000	6.07%	6.08%
1FR048	S	(2,750,000)	99.25	(2,729,375)	8/15/2000	8/15/2000	912795FB2	9/28/2000	6.14%	6.20%
1FR048	B	2,775,000	98.09	2,721,998	8/15/2000	8/15/2000	912795EJ6	12/7/2000	6.02%	6.05%
1FR048	B	2,775,000	98.67	2,738,093	8/15/2000	8/15/2000	912795FF3	11/2/2000	6.05%	6.07%
1FR048	S	(2,750,000)	99.14	(2,726,350)	8/15/2000	8/15/2000	912795FC0	10/5/2000	6.03%	6.05%
1FR048	B	2,775,000	98.43	2,731,433	8/15/2000	8/15/2000	912795FG1	11/16/2000	6.06%	6.08%
1FR048	S	(875,000)	98.79	(864,413)	8/15/2000	8/15/2000	912795FE6	10/26/2000	6.03%	6.05%
1FR048	B	2,775,000	98.20	2,725,050	8/15/2000	8/15/2000	912795FJ5	11/30/2000	6.01%	6.04%
1FR048	B	2,775,000	97.97	2,718,668	8/15/2000	8/15/2000	912795FK2	12/14/2000	6.02%	6.04%
1FR048	B	2,775,000	97.85	2,715,338	8/15/2000	8/15/2000	912795FL0	12/21/2000	6.01%	6.04%
1FR048	S	(2,775,000)	98.38	(2,730,045)	9/13/2000	9/13/2000	912795FL0	12/21/2000	5.88%	5.90%
1FR048	S	(2,775,000)	98.61	(2,736,428)	9/14/2000	9/14/2000	912795EJ6	12/7/2000	5.92%	5.97%
1FR048	S	(2,775,000)	98.73	(2,739,758)	9/14/2000	9/14/2000	912795FJ5	11/30/2000	5.90%	5.96%
1FR048	S	(2,775,000)	98.50	(2,733,375)	9/14/2000	9/14/2000	912795FK2	12/14/2000	5.91%	5.97%
1FR048	S	(2,775,000)	98.98	(2,746,695)	9/14/2000	9/15/2000	912795FG1	11/16/2000	5.88%	5.94%
1FR048	S	(2,775,000)	99.10	(2,750,025)	9/14/2000	9/15/2000	912795EH0	11/9/2000	5.87%	5.94%
1FR048	S	(2,775,000)	99.21	(2,753,078)	9/14/2000	9/15/2000	912795FF3	11/2/2000	5.89%	5.94%
1FR048	B	375,000	98.56	369,600	9/18/2000	9/18/2000	912795FK2	12/14/2000	5.95%	5.98%
1FR048	B	600,000	98.95	593,700	10/12/2000	10/12/2000	912795FK2	12/14/2000	5.93%	6.00%
1FR048	B	675,000	98.50	664,875	10/13/2000	10/13/2000	912795FN6	1/11/2001	5.96%	6.02%
1FR048	B	3,900,000	98.41	3,837,990	10/16/2000	10/16/2000	912795FP1	1/18/2001	6.04%	6.09%
1FR048	B	3,900,000	98.31	3,834,090	10/16/2000	10/16/2000	912795FQ9	1/25/2001	5.99%	6.05%
1FR048	B	2,625,000	98.67	2,590,088	10/17/2000	10/17/2000	912795ES6	1/4/2001	6.01%	6.06%
1FR048	S	(2,625,000)	98.69	(2,590,613)	10/17/2000	10/18/2000	912795ES6	1/4/2001	6.01%	6.06%
1FR048	S	(3,900,000)	98.34	(3,835,260)	10/17/2000	10/18/2000	912795FQ9	1/25/2001	6.02%	6.05%
1FR048	B	2,625,000	98.55	2,586,938	10/17/2000	10/17/2000	912795FN6	1/11/2001	6.05%	6.08%
1FR048	S	(3,300,000)	98.57	(3,252,810)	10/17/2000	10/18/2000	912795FN6	1/11/2001	6.05%	6.08%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(975,000)	99.05	(965,738)	10/17/2000	10/18/2000	912795FK2	12/14/2000	5.98%	6.04%
1FR048	S	(3,900,000)	98.44	(3,839,160)	10/17/2000	10/18/2000	912795FP1	1/18/2001	6.09%	6.13%
1FR048	B	1,050,000	98.57	1,034,985	10/18/2000	10/18/2000	912795FN6	1/11/2001	6.01%	6.07%
1FR048	B	2,500,000	98.22	2,455,500	10/18/2000	10/18/2000	912795FR7	2/1/2001	5.96%	6.04%
1FR048	B	2,500,000	98.10	2,452,500	10/18/2000	10/18/2000	912795FS5	2/8/2001	5.96%	6.04%
1FR048	B	2,500,000	97.99	2,449,750	10/18/2000	10/18/2000	912795FT3	2/15/2001	5.96%	6.03%
1FR048	B	2,500,000	97.87	2,446,750	10/18/2000	10/18/2000	912795FU0	2/22/2001	5.96%	6.02%
1FR048	B	2,500,000	98.57	2,464,250	10/18/2000	10/18/2000	912795FN6	1/11/2001	6.01%	6.07%
1FR048	B	1,050,000	98.44	1,033,620	10/18/2000	10/18/2000	912795FP1	1/18/2001	6.06%	6.12%
1FR048	B	2,500,000	98.44	2,461,000	10/18/2000	10/18/2000	912795FP1	1/18/2001	6.06%	6.12%
1FR048	B	2,500,000	98.34	2,458,500	10/18/2000	10/18/2000	912795FQ9	1/25/2001	5.98%	6.08%
1FR048	S	(2,500,000)	98.40	(2,460,000)	10/23/2000	10/23/2000	912795FQ9	1/25/2001	6.09%	6.15%
1FR048	S	(2,500,000)	98.29	(2,457,250)	10/23/2000	10/23/2000	912795FR7	2/1/2001	6.05%	6.10%
1FR048	B	2,550,000	98.43	2,509,965	10/24/2000	10/25/2000	912795FQ9	1/25/2001	6.14%	6.17%
1FR048	B	2,550,000	98.32	2,507,160	10/24/2000	10/25/2000	912795FR7	2/1/2001	6.07%	6.11%
1FR048	S	(2,500,000)	98.32	(2,458,000)	11/15/2000	11/16/2000	912795FU0	2/22/2001	6.14%	6.17%
1FR048	S	(1,000,000)	98.44	(984,400)	11/15/2000	11/16/2000	912795FT3	2/15/2001	6.17%	6.19%
1FR048	B	50,000	99.11	49,555	11/20/2000	11/20/2000	912795FN6	1/11/2001	6.11%	6.13%
1FR048	B	25,000	99.01	24,753	11/21/2000	11/21/2000	912795FP1	1/18/2001	6.10%	6.13%
1FR048	B	1,825,000	98.48	1,797,260	11/30/2000	11/30/2000	912795FV8	3/1/2001	6.00%	6.05%
1FR048	B	1,825,000	98.37	1,795,253	11/30/2000	11/30/2000	912795FW6	3/8/2001	5.98%	6.03%
1FR048	S	(2,550,000)	99.22	(2,530,110)	12/14/2000	12/15/2000	912795FR7	2/1/2001	5.76%	5.87%
1FR048	S	(2,500,000)	99.10	(2,477,500)	12/14/2000	12/15/2000	912795FS5	2/8/2001	5.84%	5.87%
1FR048	S	(1,825,000)	98.74	(1,802,005)	12/18/2000	12/19/2000	912795FW6	3/8/2001	5.72%	5.82%
1FR048	S	(3,575,000)	99.54	(3,558,555)	12/18/2000	12/19/2000	912795FP1	1/18/2001	5.48%	5.67%
1FR048	S	(3,600,000)	99.65	(3,587,400)	12/18/2000	12/19/2000	912795FN6	1/11/2001	5.41%	5.64%
1FR048	S	(2,550,000)	99.43	(2,535,465)	12/18/2000	12/19/2000	912795FQ9	1/25/2001	5.48%	5.67%
1FR048	S	(1,500,000)	99.08	(1,486,200)	12/18/2000	12/19/2000	912795FT3	2/15/2001	5.68%	5.80%
1FR048	S	(1,825,000)	98.85	(1,804,013)	12/18/2000	12/19/2000	912795FV8	3/1/2001	5.73%	5.83%
1FR048	B	4,000,000	99.09	3,963,600	12/19/2000	12/19/2000	912795FT3	2/15/2001	5.62%	5.75%
1FR048	B	4,000,000	98.97	3,958,800	12/19/2000	12/19/2000	912795FU0	2/22/2001	5.72%	5.77%
1FR048	B	4,000,000	98.85	3,954,000	12/19/2000	12/19/2000	912795FV8	3/1/2001	5.73%	5.79%
1FR048	B	4,000,000	99.32	3,972,800	12/19/2000	12/19/2000	912795FR7	2/1/2001	5.50%	5.69%
1FR048	B	4,000,000	99.20	3,968,000	12/19/2000	12/19/2000	912795FS5	2/8/2001	5.63%	5.74%
1FR048	B	4,000,000	97.54	3,901,600	12/29/2000	12/29/2000	912795GK1	6/7/2001	5.52%	5.59%
1FR048	B	4,000,000	97.43	3,897,200	12/29/2000	12/29/2000	912795GL9	6/14/2001	5.48%	5.57%
1FR048	S	(4,000,000)	99.25	(3,970,000)	12/29/2000	12/29/2000	912795FT3	2/15/2001	5.61%	5.69%
1FR048	B	4,000,000	97.34	3,893,600	12/29/2000	12/29/2000	912795GM7	6/21/2001	5.50%	5.57%
1FR048	B	4,000,000	97.25	3,890,000	12/29/2000	12/29/2000	912795GN5	6/28/2001	5.46%	5.55%
1FR048	S	(4,000,000)	99.13	(3,965,200)	12/29/2000	12/29/2000	912795FU0	2/22/2001	5.60%	5.69%
1FR048	S	(4,000,000)	99.02	(3,960,800)	12/29/2000	12/29/2000	912795FV8	3/1/2001	5.66%	5.72%
1FR048	B	200,000	97.85	195,700	12/29/2000	12/29/2000	912795GG0	5/17/2001	5.53%	5.64%
1FR048	S	(4,000,000)	99.46	(3,978,400)	12/29/2000	12/29/2000	912795FR7	2/1/2001	5.61%	5.68%
1FR048	B	200,000	97.75	195,500	12/29/2000	12/29/2000	912795GH8	5/24/2001	5.53%	5.64%
1FR048	B	4,000,000	97.65	3,906,000	12/29/2000	12/29/2000	912795GJ4	5/31/2001	5.49%	5.58%
1FR048	S	(4,000,000)	99.36	(3,974,400)	12/29/2000	12/29/2000	912795FS5	2/8/2001	5.61%	5.68%
1FR048	S	(4,000,000)	97.77	(3,910,800)	1/8/2001	1/8/2001	912795GM7	6/21/2001	4.84%	4.91%
1FR048	S	(4,000,000)	97.69	(3,907,600)	1/8/2001	1/8/2001	912795GN5	6/28/2001	4.81%	4.85%
1FR048	S	(750,000)	97.87	(734,025)	1/8/2001	1/8/2001	912795GL9	6/14/2001	4.85%	4.91%
1FR048	S	(3,250,000)	97.93	(3,182,725)	1/17/2001	1/18/2001	912795GL9	6/14/2001	5.02%	5.08%
1FR048	S	(200,000)	98.34	(196,680)	1/17/2001	1/18/2001	912795GG0	5/17/2001	5.01%	5.11%
1FR048	S	(200,000)	98.22	(196,440)	1/17/2001	1/18/2001	912795GH8	5/24/2001	5.04%	5.12%
1FR048	S	(4,000,000)	98.24	(3,929,600)	1/19/2001	1/22/2001	912795GJ4	5/31/2001	4.89%	4.97%
1FR048	S	(4,000,000)	98.14	(3,925,600)	1/19/2001	1/22/2001	912795GK1	6/7/2001	4.89%	4.94%
1FR048	B	325,000	98.47	320,028	1/26/2001	1/26/2001	912795GG0	5/17/2001	4.93%	5.01%
1FR048	B	500,000	98.72	493,600	2/12/2001	2/12/2001	912795GG0	5/17/2001	4.70%	4.91%
1FR048	B	3,000,000	98.64	2,959,200	2/20/2001	2/20/2001	912795GJ4	5/31/2001	4.86%	4.88%
1FR048	B	3,000,000	98.56	2,956,800	2/20/2001	2/20/2001	912795GK1	6/7/2001	4.82%	4.96%
1FR048	B	3,000,000	98.47	2,954,100	2/20/2001	2/20/2001	912795GL9	6/14/2001	4.80%	4.95%
1FR048	B	1,000,000	98.39	983,900	2/20/2001	2/21/2001	912795GM7	6/21/2001	4.79%	4.94%
1FR048	B	3,350,000	98.42	3,297,070	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.75%	4.80%
1FR048	B	2,000,000	99.04	1,980,800	2/22/2001	2/22/2001	912795GE5	5/3/2001	4.87%	4.95%
1FR048	S	(3,000,000)	98.68	(2,960,400)	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.82%	4.87%
1FR048	S	(3,000,000)	98.59	(2,957,700)	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.78%	4.83%
1FR048	S	(3,000,000)	98.51	(2,955,300)	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.76%	4.82%
1FR048	B	2,000,000	98.86	1,977,200	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.84%	4.92%
1FR048	S	(1,000,000)	98.42	(984,200)	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.75%	4.80%
1FR048	B	2,000,000	98.77	1,975,400	2/22/2001	2/22/2001	912795GH8	5/24/2001	4.83%	4.89%
1FR048	B	2,000,000	98.68	1,973,600	2/22/2001	2/22/2001	912795GJ4	5/31/2001	4.82%	4.87%
1FR048	S	(825,000)	98.86	(815,595)	2/22/2001	2/22/2001	912795GG0	5/17/2001	4.84%	4.92%
1FR048	B	2,000,000	98.59	1,971,800	2/22/2001	2/22/2001	912795GK1	6/7/2001	4.78%	4.83%
1FR048	B	2,000,000	98.51	1,970,200	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.76%	4.82%
1FR048	B	2,000,000	98.42	1,968,400	2/22/2001	2/22/2001	912795GM7	6/21/2001	4.75%	4.80%
1FR048	B	3,350,000	98.51	3,300,085	2/22/2001	2/22/2001	912795GL9	6/14/2001	4.76%	4.82%
1FR048	S	(2,000,000)	99.27	(1,985,400)	3/8/2001	3/8/2001	912795GE5	5/3/2001	4.65%	4.70%
1FR048	S	(800,000)	99.11	(792,880)	3/8/2001	3/8/2001	912795GG0	5/17/2001	4.57%	4.61%
1FR048	S	(2,000,000)	99.01	(1,980,200)	3/16/2001	3/19/2001	912795GK1	6/7/2001	4.36%	4.45%
1FR048	S	(5,350,000)	98.93	(5,292,755)	3/16/2001	3/19/2001	912795GL9	6/14/2001	4.34%	4.42%
1FR048	S	(5,350,000)	98.86	(5,289,010)	3/16/2001	3/19/2001	912795GM7	6/21/2001	4.32%	4.40%
1FR048	S	(1,200,000)	99.27	(1,191,240)	3/16/2001	3/19/2001	912795GG0	5/17/2001	4.41%	4.51%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(2,000,000)	99.18	(1,983,600)	3/16/2001	3/19/2001	912795GH8	5/24/2001	4.42%	4.50%
1FR048	S	(2,000,000)	99.09	(1,981,800)	3/16/2001	3/19/2001	912795GJ4	5/31/2001	4.42%	4.49%
1FR048	B	5,500,000	98.76	5,431,800	3/19/2001	3/19/2001	912795GN5	6/28/2001	4.36%	4.41%
1FR048	B	5,500,000	98.68	5,427,400	3/19/2001	3/19/2001	912795HA2	7/5/2001	4.34%	4.40%
1FR048	B	75,000	98.76	74,070	3/19/2001	3/19/2001	912795GN5	6/28/2001	4.36%	4.41%
1FR048	S	(5,575,000)	98.95	(5,516,463)	3/30/2001	3/30/2001	912795GN5	6/28/2001	4.12%	4.24%
1FR048	B	1,700,000	99.41	1,689,970	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.36%	4.47%
1FR048	B	1,912,500	99.33	1,899,686	3/30/2001	3/30/2001	912795GH8	5/24/2001	4.32%	4.43%
1FR048	B	2,550,000	99.11	2,527,305	3/30/2001	3/30/2001	912795GL9	6/14/2001	4.15%	4.24%
1FR048	B	2,337,500	99.19	2,318,566	3/30/2001	3/30/2001	912795GK1	6/7/2001	4.20%	4.32%
1FR048	S	(5,500,000)	98.88	(5,438,400)	3/30/2001	3/30/2001	912795HA2	7/5/2001	4.07%	4.19%
1FR048	B	425,000	99.41	422,493	3/30/2001	3/30/2001	912795GG0	5/17/2001	4.36%	4.47%
1FR048	B	2,125,000	99.25	2,109,063	3/30/2001	3/30/2001	912795GJ4	5/31/2001	4.30%	4.40%
1FR048	S	(1,912,500)	99.72	(1,907,145)	4/24/2001	4/25/2001	912795GH8	5/24/2001	3.40%	3.54%
1FR048	S	(2,337,500)	99.58	(2,327,683)	4/24/2001	4/25/2001	912795GK1	6/7/2001	3.45%	3.53%
1FR048	S	(2,550,000)	99.51	(2,537,505)	4/24/2001	4/25/2001	912795GL9	6/14/2001	3.43%	3.52%
1FR048	S	(2,125,000)	99.79	(2,120,538)	4/24/2001	4/25/2001	912795GG0	5/17/2001	3.37%	3.56%
1FR048	S	(2,125,000)	99.64	(2,117,350)	4/24/2001	4/25/2001	912795GJ4	5/31/2001	3.55%	3.65%
1FR048	B	100,000	98.42	98,420	4/25/2001	4/25/2001	912795HQ7	9/27/2001	3.61%	3.75%
1FR048	B	100,000	98.32	98,320	4/25/2001	4/25/2001	912795HR5	10/4/2001	3.63%	3.78%
1FR048	B	3,250,000	98.83	3,211,975	4/25/2001	4/25/2001	912795GQ8	8/16/2001	3.66%	3.72%
1FR048	B	2,000,000	98.54	1,970,800	4/25/2001	4/25/2001	912795GR6	9/13/2001	3.63%	3.77%
1FR048	B	2,250,000	98.98	2,227,050	4/25/2001	4/25/2001	912795HE4	8/2/2001	3.66%	3.72%
1FR048	B	2,750,000	98.90	2,719,750	4/25/2001	4/25/2001	912795HG9	8/9/2001	3.66%	3.74%
1FR048	B	2,500,000	98.75	2,468,750	4/25/2001	4/25/2001	912795HH7	8/23/2001	3.61%	3.80%
1FR048	B	3,000,000	98.68	2,960,400	4/25/2001	4/25/2001	912795HL8	8/30/2001	3.61%	3.77%
1FR048	B	1,750,000	98.62	1,725,850	4/25/2001	4/25/2001	912795HN4	9/6/2001	3.61%	3.77%
1FR048	B	3,500,000	98.47	3,446,450	4/25/2001	4/25/2001	912795HP9	9/20/2001	3.61%	3.77%
1FR048	S	(3,250,000)	99.47	(3,232,775)	6/18/2001	6/19/2001	912795GQ8	8/16/2001	3.30%	3.34%
1FR048	S	(2,000,000)	99.19	(1,983,800)	6/18/2001	6/19/2001	912795GR6	9/13/2001	3.38%	3.42%
1FR048	S	(2,250,000)	99.60	(2,241,000)	6/18/2001	6/19/2001	912795HE4	8/2/2001	3.27%	3.31%
1FR048	S	(2,750,000)	99.54	(2,737,350)	6/18/2001	6/19/2001	912795HG9	8/9/2001	3.26%	3.30%
1FR048	S	(2,500,000)	99.40	(2,485,000)	6/18/2001	6/19/2001	912795HH7	8/23/2001	3.31%	3.34%
1FR048	S	(3,000,000)	99.33	(2,979,900)	6/18/2001	6/19/2001	912795HL8	8/30/2001	3.34%	3.40%
1FR048	S	(1,750,000)	99.26	(1,737,050)	6/18/2001	6/19/2001	912795HN4	9/6/2001	3.36%	3.41%
1FR048	S	(3,500,000)	99.12	(3,469,200)	6/18/2001	6/19/2001	912795HP9	9/20/2001	3.38%	3.75%
1FR048	S	(100,000)	98.98	(98,980)	6/18/2001	6/19/2001	912795HR5	10/4/2001	3.38%	3.44%
1FR048	S	(100,000)	99.06	(99,060)	6/18/2001	6/19/2001	912795HQ7	9/27/2001	3.37%	3.43%
1FR048	B	650,000	99.20	644,800	6/20/2001	6/20/2001	912795GR6	9/13/2001	3.37%	3.40%
1FR048	B	1,000,000	98.93	989,300	7/19/2001	7/19/2001	912795GT2	11/8/2001	3.42%	3.44%
1FR048	B	1,000,000	98.67	986,700	7/19/2001	7/19/2001	912795GU9	12/6/2001	3.40%	3.43%
1FR048	B	1,000,000	98.73	987,300	7/19/2001	7/19/2001	912795HM6	11/29/2001	3.41%	3.44%
1FR048	B	1,000,000	99.06	990,600	7/19/2001	7/19/2001	912795HT1	10/25/2001	3.42%	3.45%
1FR048	B	1,000,000	99.00	990,000	7/19/2001	7/19/2001	912795HU8	11/1/2001	3.42%	3.44%
1FR048	B	1,000,000	98.87	988,700	7/19/2001	7/19/2001	912795HV6	11/15/2001	3.42%	3.44%
1FR048	B	850,000	98.94	840,990	7/20/2001	7/20/2001	912795GT2	11/8/2001	3.42%	3.44%
1FR048	B	850,000	98.68	838,780	7/20/2001	7/20/2001	912795GU9	12/6/2001	3.39%	3.43%
1FR048	B	850,000	98.74	839,290	7/20/2001	7/20/2001	912795HM6	11/29/2001	3.40%	3.42%
1FR048	B	850,000	99.07	842,095	7/20/2001	7/20/2001	912795HT1	10/25/2001	3.42%	3.45%
1FR048	B	850,000	99.01	841,585	7/20/2001	7/20/2001	912795HU8	11/1/2001	3.41%	3.44%
1FR048	B	850,000	98.88	840,480	7/20/2001	7/20/2001	912795HV6	11/15/2001	3.40%	3.43%
1FR048	B	1,300,000	98.95	1,286,350	7/23/2001	7/23/2001	912795GT2	11/8/2001	3.42%	3.48%
1FR048	B	1,300,000	98.69	1,282,970	7/23/2001	7/23/2001	912795GU9	12/6/2001	3.41%	3.46%
1FR048	B	1,300,000	98.76	1,283,880	7/23/2001	7/23/2001	912795HM6	11/29/2001	3.42%	3.47%
1FR048	B	1,300,000	99.09	1,288,170	7/23/2001	7/23/2001	912795HT1	10/25/2001	3.45%	3.49%
1FR048	B	1,300,000	99.02	1,287,260	7/23/2001	7/23/2001	912795HU8	11/1/2001	3.43%	3.47%
1FR048	B	1,300,000	98.89	1,285,570	7/23/2001	7/23/2001	912795HV6	11/15/2001	3.42%	3.47%
1FR048	S	(650,000)	99.51	(646,815)	7/24/2001	7/25/2001	912795GR6	9/13/2001	3.46%	3.53%
1FR048	B	2,675,000	98.67	2,639,423	7/25/2001	7/25/2001	912795HX2	12/13/2001	3.41%	3.43%
1FR048	S	(3,150,000)	99.43	(3,132,045)	8/23/2001	8/24/2001	912795HT1	10/25/2001	3.29%	3.34%
1FR048	S	(3,150,000)	99.37	(3,130,155)	8/23/2001	8/24/2001	912795HU8	11/1/2001	3.29%	3.33%
1FR048	S	(3,150,000)	99.33	(3,128,895)	8/23/2001	8/27/2001	912795GT2	11/8/2001	3.29%	3.32%
1FR048	S	(3,150,000)	99.08	(3,121,020)	8/23/2001	8/27/2001	912795GU9	12/6/2001	3.26%	3.28%
1FR048	S	(3,150,000)	99.14	(3,122,910)	8/23/2001	8/27/2001	912795HM6	11/29/2001	3.27%	3.31%
1FR048	S	(3,150,000)	99.27	(3,127,005)	8/23/2001	8/27/2001	912795HV6	11/15/2001	3.29%	3.32%
1FR048	S	(2,675,000)	99.02	(2,648,785)	8/24/2001	8/27/2001	912795HX2	12/13/2001	3.28%	3.30%
1FR048	B	375,000	99.12	371,700	9/4/2001	9/4/2001	912795GU9	12/6/2001	3.26%	3.39%
1FR048	B	1,350,000	99.54	1,343,790	9/25/2001	9/25/2001	912795GU9	12/6/2001	2.22%	2.39%
1FR048	B	1,350,000	99.49	1,343,115	9/25/2001	9/25/2001	912795HX2	12/13/2001	2.22%	2.34%
1FR048	B	25,000	99.51	24,878	9/28/2001	9/28/2001	912795HX2	12/13/2001	2.28%	2.33%
1FR048	B	1,600,000	99.46	1,591,360	10/15/2001	10/15/2001	912795JB8	1/10/2002	2.19%	2.23%
1FR048	B	1,600,000	99.34	1,589,440	10/15/2001	10/15/2001	912795JE2	1/31/2002	2.17%	2.19%
1FR048	S	(1,375,000)	99.64	(1,370,050)	10/15/2001	10/15/2001	912795HX2	12/13/2001	2.20%	2.22%
1FR048	S	(1,725,000)	99.68	(1,719,480)	10/15/2001	10/15/2001	912795GU9	12/6/2001	2.21%	2.25%
1FR048	B	1,900,000	99.34	1,887,460	10/19/2001	10/19/2001	912795JF9	2/7/2002	2.10%	2.14%
1FR048	S	(1,600,000)	99.38	(1,590,080)	10/19/2001	10/19/2001	912795JE2	1/31/2002	2.11%	2.15%
1FR048	S	(1,600,000)	99.50	(1,592,000)	10/19/2001	10/19/2001	912795JB8	1/10/2002	2.14%	2.15%
1FR048	B	3,125,000	99.71	3,115,938	11/16/2001	11/16/2001	912795JB8	1/10/2002	1.82%	1.89%
1FR048	B	3,125,000	99.60	3,112,500	11/16/2001	11/16/2001	912795JE2	1/31/2002	1.83%	1.91%
1FR048	B	3,650,000	99.54	3,633,210	11/19/2001	11/19/2001	912795JG7	2/14/2002	1.88%	1.91%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	3,650,000	99.50	3,631,750	11/19/2001	11/19/2001	912795JH5	2/21/2002	1.88%	1.90%
1FR048	B	3,550,000	99.44	3,530,120	11/20/2001	11/20/2001	912795JJ1	3/7/2002	1.88%	1.92%
1FR048	B	3,550,000	99.40	3,528,700	11/20/2001	11/20/2001	912795JK8	3/14/2002	1.89%	1.92%
1FR048	B	1,900,000	99.50	1,890,500	11/30/2001	11/30/2001	912795JK8	3/14/2002	1.71%	1.77%
1FR048	S	(1,900,000)	99.66	(1,893,540)	11/30/2001	11/30/2001	912795JF9	2/7/2002	1.73%	1.77%
1FR048	S	(1,250,000)	99.87	(1,248,375)	12/13/2001	12/14/2001	912795JB8	1/10/2002	1.65%	1.67%
1FR048	S	(1,460,000)	99.71	(1,455,766)	12/13/2001	12/14/2001	912795JG7	2/14/2002	1.64%	1.67%
1FR048	S	(1,420,000)	99.61	(1,414,462)	12/13/2001	12/14/2001	912795JJ1	3/7/2002	1.64%	1.68%
1FR048	B	50,000	99.61	49,805	12/19/2001	12/20/2001	912795JK8	3/14/2002	1.64%	1.68%
1FR048	B	4,020,000	99.63	4,005,126	12/26/2001	12/26/2001	912795JK8	3/14/2002	1.69%	1.72%
1FR048	B	3,000,000	99.49	2,984,700	12/31/2001	12/31/2001	912795JQ5	4/18/2002	1.65%	1.71%
1FR048	S	(2,130,000)	99.69	(2,123,397)	12/31/2001	12/31/2001	912795JJ1	3/7/2002	1.66%	1.71%
1FR048	B	3,000,000	99.46	2,983,800	12/31/2001	12/31/2001	912795JR3	4/25/2002	1.62%	1.70%
1FR048	S	(9,520,000)	99.66	(9,487,632)	12/31/2001	12/31/2001	912795JK8	3/14/2002	1.67%	1.72%
1FR048	B	3,000,000	99.43	2,982,900	12/31/2001	12/31/2001	912795JS1	5/2/2002	1.67%	1.71%
1FR048	B	3,000,000	99.39	2,981,700	12/31/2001	12/31/2001	912795JT9	5/9/2002	1.65%	1.72%
1FR048	B	2,000,000	99.35	1,987,000	12/31/2001	12/31/2001	912795JU6	5/16/2002	1.67%	1.73%
1FR048	B	1,275,000	99.32	1,266,330	12/31/2001	12/31/2001	912795JV4	5/23/2002	1.66%	1.74%
1FR048	S	(1,875,000)	99.96	(1,874,250)	12/31/2001	12/31/2001	912795JB8	1/10/2002	1.59%	1.67%
1FR048	S	(3,125,000)	99.86	(3,120,625)	12/31/2001	12/31/2001	912795JE2	1/31/2002	1.59%	1.64%
1FR048	B	1,275,000	99.28	1,265,820	12/31/2001	12/31/2001	912795JW2	5/30/2002	1.67%	1.75%
1FR048	S	(2,190,000)	99.79	(2,185,401)	12/31/2001	12/31/2001	912795JG7	2/14/2002	1.63%	1.70%
1FR048	B	3,000,000	99.56	2,986,800	12/31/2001	12/31/2001	912795JN2	4/4/2002	1.65%	1.70%
1FR048	S	(3,650,000)	99.75	(3,640,875)	12/31/2001	12/31/2001	912795JH5	2/21/2002	1.64%	1.70%
1FR048	B	3,000,000	99.53	2,985,900	12/31/2001	12/31/2001	912795JP7	4/11/2002	1.66%	1.69%
1FR048	S	(3,000,000)	99.60	(2,988,000)	1/8/2002	1/8/2002	912795JN2	4/4/2002	1.64%	1.66%
1FR048	S	(1,500,000)	99.57	(1,493,550)	1/8/2002	1/8/2002	912795JP7	4/11/2002	1.62%	1.65%
1FR048	S	(3,000,000)	99.52	(2,985,600)	1/9/2002	1/10/2002	912795JR3	4/25/2002	1.60%	1.65%
1FR048	S	(3,000,000)	99.49	(2,984,700)	1/9/2002	1/10/2002	912795JS1	5/2/2002	1.64%	1.66%
1FR048	S	(1,500,000)	99.58	(1,493,700)	1/9/2002	1/9/2002	912795JP7	4/11/2002	1.63%	1.66%
1FR048	S	(3,000,000)	99.55	(2,986,500)	1/9/2002	1/9/2002	912795JQ5	4/18/2002	1.63%	1.65%
1FR048	S	(1,275,000)	99.41	(1,267,478)	1/11/2002	1/14/2002	912795JV4	5/23/2002	1.51%	1.64%
1FR048	S	(1,275,000)	99.37	(1,266,968)	1/11/2002	1/14/2002	912795JW2	5/30/2002	1.53%	1.64%
1FR048	S	(3,000,000)	99.48	(2,984,400)	1/11/2002	1/14/2002	912795JT9	5/9/2002	1.53%	1.65%
1FR048	S	(2,000,000)	99.44	(1,988,800)	1/11/2002	1/14/2002	912795JU6	5/16/2002	1.53%	1.65%
1FR048	B	25,000	99.60	24,900	1/16/2002	1/16/2002	912795JQ5	4/18/2002	1.54%	1.59%
1FR048	B	500,000	99.60	498,000	1/23/2002	1/23/2002	912795JQ5	4/18/2002	1.64%	1.67%
1FR048	B	275,000	99.67	274,093	2/6/2002	2/6/2002	912795JQ5	4/18/2002	1.66%	1.68%
1FR048	B	4,250,000	99.69	4,236,825	2/19/2002	2/19/2002	912795JR3	4/25/2002	1.66%	1.68%
1FR048	B	4,250,000	99.66	4,235,550	2/19/2002	2/19/2002	912795JS1	5/2/2002	1.68%	1.70%
1FR048	B	2,950,000	99.62	2,938,790	2/20/2002	2/20/2002	912795JT9	5/9/2002	1.70%	1.71%
1FR048	B	2,950,000	99.59	2,937,905	2/20/2002	2/20/2002	912795JU6	5/16/2002	1.70%	1.71%
1FR048	B	3,200,000	99.46	3,182,720	2/21/2002	2/21/2002	912795JY8	6/13/2002	1.71%	1.72%
1FR048	B	3,200,000	99.43	3,181,760	2/21/2002	2/21/2002	912795JZ5	6/20/2002	1.71%	1.72%
1FR048	B	3,200,000	99.40	3,180,800	2/21/2002	2/21/2002	912795KA8	6/27/2002	1.70%	1.73%
1FR048	B	3,200,000	99.32	3,178,240	2/21/2002	2/21/2002	912795KR1	7/11/2002	1.73%	1.74%
1FR048	S	(4,250,000)	99.70	(4,237,250)	2/21/2002	2/21/2002	912795JR3	4/25/2002	1.68%	1.69%
1FR048	S	(4,250,000)	99.67	(4,235,975)	2/21/2002	2/21/2002	912795JS1	5/2/2002	1.70%	1.70%
1FR048	B	50,000	99.28	49,640	2/21/2002	2/21/2002	912795KS9	7/18/2002	1.74%	1.76%
1FR048	S	(800,000)	99.74	(797,920)	2/21/2002	2/21/2002	912795JQ5	4/18/2002	1.67%	1.68%
1FR048	S	(2,950,000)	99.63	(2,939,085)	2/21/2002	2/21/2002	912795JT9	5/9/2002	1.70%	1.71%
1FR048	B	50,000	99.24	49,620	2/21/2002	2/21/2002	912795KT7	7/25/2002	1.74%	1.77%
1FR048	S	(2,950,000)	99.60	(2,938,200)	2/21/2002	2/21/2002	912795JU6	5/16/2002	1.70%	1.71%
1FR048	B	3,200,000	99.56	3,185,920	2/21/2002	2/21/2002	912795JV4	5/23/2002	1.71%	1.72%
1FR048	B	3,200,000	99.53	3,184,960	2/21/2002	2/21/2002	912795JW2	5/30/2002	1.71%	1.71%
1FR048	B	3,200,000	99.50	3,184,000	2/21/2002	2/21/2002	912795JX0	6/6/2002	1.70%	1.72%
1FR048	S	(3,200,000)	99.59	(3,186,880)	2/26/2002	2/27/2002	912795JV4	5/23/2002	1.72%	1.73%
1FR048	S	(3,200,000)	99.56	(3,185,920)	2/26/2002	2/27/2002	912795JW2	5/30/2002	1.72%	1.73%
1FR048	S	(3,200,000)	99.52	(3,184,640)	2/27/2002	2/28/2002	912795JX0	6/6/2002	1.71%	1.74%
1FR048	B	100,000	99.28	99,280	2/28/2002	2/28/2002	912795KT7	7/25/2002	1.74%	1.76%
1FR048	S	(3,200,000)	99.51	(3,184,320)	3/4/2002	3/5/2002	912795JY8	6/13/2002	1.74%	1.75%
1FR048	S	(3,200,000)	99.48	(3,183,360)	3/4/2002	3/5/2002	912795JZ5	6/20/2002	1.75%	1.75%
1FR048	S	(3,200,000)	99.45	(3,182,400)	3/5/2002	3/6/2002	912795KA8	6/27/2002	1.74%	1.76%
1FR048	S	(3,200,000)	99.38	(3,180,160)	3/5/2002	3/6/2002	912795KR1	7/11/2002	1.76%	1.79%
1FR048	S	(50,000)	99.34	(49,670)	3/5/2002	3/6/2002	912795KS9	7/18/2002	1.77%	1.80%
1FR048	S	(150,000)	99.30	(148,950)	3/5/2002	3/6/2002	912795KT7	7/25/2002	1.77%	1.80%
1FR048	B	100,000	99.60	99,600	3/18/2002	3/18/2002	912795JX0	6/6/2002	1.79%	1.81%
1FR048	B	50,000	99.66	49,830	3/28/2002	3/28/2002	912795JX0	6/6/2002	1.70%	1.74%
1FR048	B	600,000	99.75	598,500	4/12/2002	4/12/2002	912795JX0	6/6/2002	1.63%	1.64%
1FR048	B	2,500,000	99.56	2,489,000	4/15/2002	4/15/2002	912795KS9	7/18/2002	1.68%	1.70%
1FR048	B	2,500,000	99.53	2,488,250	4/15/2002	4/15/2002	912795KT7	7/25/2002	1.68%	1.70%
1FR048	B	2,500,000	99.49	2,487,250	4/15/2002	4/15/2002	912795KU4	8/1/2002	1.70%	1.79%
1FR048	B	1,350,000	99.45	1,342,575	4/16/2002	4/16/2002	912795KV2	8/8/2002	1.72%	1.76%
1FR048	B	1,350,000	99.41	1,342,035	4/16/2002	4/16/2002	912795KW0	8/15/2002	1.73%	1.78%
1FR048	B	50,000	99.46	49,730	4/17/2002	4/17/2002	912795KV2	8/8/2002	1.70%	1.73%
1FR048	B	2,375,000	99.74	2,368,825	4/18/2002	4/18/2002	912795JY8	6/13/2002	1.61%	1.66%
1FR048	B	2,375,000	99.71	2,368,113	4/18/2002	4/18/2002	912795JZ5	6/20/2002	1.61%	1.66%
1FR048	B	2,375,000	99.68	2,367,400	4/18/2002	4/18/2002	912795KA8	6/27/2002	1.60%	1.64%
1FR048	B	325,000	99.47	323,278	4/19/2002	4/19/2002	912795KV2	8/8/2002	1.70%	1.73%
1FR048	S	(2,375,000)	99.75	(2,369,063)	4/19/2002	4/19/2002	912795JY8	6/13/2002	1.65%	1.67%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(2,375,000)	99.71	(2,368,113)	4/19/2002	4/19/2002	912795JZ5	6/20/2002	1.65%	1.67%
1FR048	S	(2,375,000)	99.68	(2,367,400)	4/19/2002	4/19/2002	912795KA8	6/27/2002	1.62%	1.65%
1FR048	B	1,575,000	99.76	1,571,220	4/22/2002	4/22/2002	912795JY8	6/13/2002	1.63%	1.66%
1FR048	B	1,575,000	99.73	1,570,748	4/22/2002	4/22/2002	912795JZ5	6/20/2002	1.64%	1.66%
1FR048	B	1,575,000	99.70	1,570,275	4/22/2002	4/22/2002	912795KA8	6/27/2002	1.62%	1.64%
1FR048	B	2,875,000	99.49	2,860,338	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.70%	1.73%
1FR048	S	(1,725,000)	99.49	(1,716,203)	4/23/2002	4/23/2002	912795KV2	8/8/2002	1.70%	1.73%
1FR048	B	2,875,000	99.56	2,862,350	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.68%	1.70%
1FR048	B	2,875,000	99.52	2,861,200	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.68%	1.73%
1FR048	S	(1,350,000)	99.45	(1,342,575)	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.71%	1.73%
1FR048	B	2,875,000	99.45	2,859,188	4/23/2002	4/23/2002	912795KW0	8/15/2002	1.71%	1.73%
1FR048	S	(1,575,000)	99.77	(1,571,378)	4/23/2002	4/23/2002	912795JY8	6/13/2002	1.65%	1.66%
1FR048	B	2,875,000	99.41	2,858,038	4/23/2002	4/23/2002	912795KX8	8/22/2002	1.72%	1.76%
1FR048	S	(1,575,000)	99.74	(1,570,905)	4/23/2002	4/23/2002	912795JZ5	6/20/2002	1.64%	1.67%
1FR048	B	2,875,000	99.38	2,857,175	4/23/2002	4/23/2002	912795KY6	8/29/2002	1.73%	1.75%
1FR048	S	(1,575,000)	99.70	(1,570,275)	4/23/2002	4/23/2002	912795KA8	6/27/2002	1.62%	1.66%
1FR048	B	25,000	99.63	24,908	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.67%	1.69%
1FR048	S	(750,000)	99.80	(748,500)	4/23/2002	4/23/2002	912795JX0	6/6/2002	1.63%	1.66%
1FR048	B	25,000	99.59	24,898	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.69%
1FR048	S	(2,500,000)	99.60	(2,490,000)	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.69%
1FR048	B	2,875,000	99.63	2,864,363	4/23/2002	4/23/2002	912795KR1	7/11/2002	1.67%	1.69%
1FR048	S	(2,500,000)	99.56	(2,489,000)	4/23/2002	4/23/2002	912795KT7	7/25/2002	1.68%	1.70%
1FR048	S	(2,500,000)	99.53	(2,488,250)	4/23/2002	4/23/2002	912795KU4	8/1/2002	1.68%	1.73%
1FR048	B	2,875,000	99.59	2,863,213	4/23/2002	4/23/2002	912795KS9	7/18/2002	1.67%	1.69%
1FR048	S	(2,875,000)	99.55	(2,862,063)	5/3/2002	5/6/2002	912795KV2	8/8/2002	1.72%	1.73%
1FR048	S	(2,875,000)	99.51	(2,860,913)	5/3/2002	5/6/2002	912795KW0	8/15/2002	1.73%	1.74%
1FR048	S	(2,875,000)	99.46	(2,859,475)	5/3/2002	5/3/2002	912795KX8	8/22/2002	1.69%	1.74%
1FR048	S	(2,875,000)	99.43	(2,858,613)	5/3/2002	5/3/2002	912795KY6	8/29/2002	1.70%	1.74%
1FR048	B	275,000	99.45	273,488	5/7/2002	5/7/2002	912795KY6	8/29/2002	1.71%	1.73%
1FR048	S	(2,900,000)	99.71	(2,891,590)	5/9/2002	5/10/2002	912795KR1	7/11/2002	1.69%	1.71%
1FR048	S	(2,900,000)	99.67	(2,890,430)	5/9/2002	5/10/2002	912795KS9	7/18/2002	1.69%	1.72%
1FR048	S	(275,000)	99.46	(273,515)	5/9/2002	5/10/2002	912795KY6	8/29/2002	1.71%	1.74%
1FR048	S	(2,875,000)	99.63	(2,864,363)	5/9/2002	5/9/2002	912795KT7	7/25/2002	1.69%	1.71%
1FR048	S	(2,875,000)	99.60	(2,863,500)	5/9/2002	5/9/2002	912795KU4	8/1/2002	1.69%	1.72%
1FR048	B	2,350,000	99.72	2,343,420	5/20/2002	5/20/2002	912795KS9	7/18/2002	1.68%	1.71%
1FR048	B	2,350,000	99.69	2,342,715	5/20/2002	5/20/2002	912795KT7	7/25/2002	1.68%	1.70%
1FR048	B	1,175,000	99.66	1,171,005	5/20/2002	5/20/2002	912795KU4	8/1/2002	1.68%	1.71%
1FR048	B	1,750,000	99.67	1,744,225	5/21/2002	5/21/2002	912795KU4	8/1/2002	1.65%	1.69%
1FR048	B	3,500,000	99.63	3,487,050	5/21/2002	5/21/2002	912795KV2	8/8/2002	1.67%	1.70%
1FR048	B	3,500,000	99.59	3,485,650	5/21/2002	5/21/2002	912795KW0	8/15/2002	1.68%	1.71%
1FR048	B	1,775,000	99.61	1,768,078	5/22/2002	5/22/2002	912795KW0	8/15/2002	1.66%	1.68%
1FR048	B	3,550,000	99.57	3,534,735	5/22/2002	5/22/2002	912795KX8	8/22/2002	1.69%	1.70%
1FR048	B	3,550,000	99.53	3,533,315	5/22/2002	5/22/2002	912795KY6	8/29/2002	1.67%	1.70%
1FR048	B	100,000	99.53	99,530	5/23/2002	5/23/2002	912795KY6	8/29/2002	1.68%	1.70%
1FR048	B	25,000	99.51	24,878	5/31/2002	5/31/2002	912795LA7	9/12/2002	1.69%	1.74%
1FR048	B	25,000	99.70	24,925	6/25/2002	6/25/2002	912795KY6	8/29/2002	1.64%	1.67%
1FR048	S	(3,550,000)	99.74	(3,540,770)	6/26/2002	6/27/2002	912795KX8	8/22/2002	1.61%	1.66%
1FR048	B	25,000	99.55	24,888	6/28/2002	6/28/2002	912795LD1	10/3/2002	1.65%	1.67%
1FR048	S	(2,350,000)	99.99	(2,349,671)	7/15/2002	7/15/2002	912795KS9	7/18/2002	1.66%	1.68%
1FR048	B	2,350,000	99.59	2,340,459	7/15/2002	7/15/2002	912795LE9	10/10/2002	1.67%	1.68%
1FR048	B	275,000	99.60	273,903	7/17/2002	7/17/2002	912795LE9	10/10/2002	1.67%	1.69%
1FR048	S	(2,925,000)	99.94	(2,923,245)	7/19/2002	7/19/2002	912795KU4	8/1/2002	1.66%	1.67%
1FR048	S	(3,500,000)	99.91	(3,496,745)	7/19/2002	7/19/2002	912795KV2	8/8/2002	1.67%	1.67%
1FR048	B	150,000	99.36	149,039	7/19/2002	7/19/2002	912795LN9	12/5/2002	1.64%	1.68%
1FR048	S	(5,275,000)	99.88	(5,268,406)	7/19/2002	7/19/2002	912795KW0	8/15/2002	1.66%	1.68%
1FR048	S	(25,000)	99.65	(24,912)	7/19/2002	7/19/2002	912795LD1	10/3/2002	1.66%	1.67%
1FR048	B	2,950,000	99.71	2,941,563	7/19/2002	7/19/2002	912795LB5	9/19/2002	1.64%	1.66%
1FR048	S	(25,000)	99.75	(24,937)	7/19/2002	7/19/2002	912795LA7	9/12/2002	1.65%	1.66%
1FR048	S	(3,675,000)	99.81	(3,668,054)	7/19/2002	7/19/2002	912795KY6	8/29/2002	1.66%	1.66%
1FR048	B	(2,625,000)	99.62	(2,614,894)	7/19/2002	7/19/2002	912795LE9	10/10/2002	1.66%	1.67%
1FR048	B	2,950,000	99.68	2,940,619	7/19/2002	7/19/2002	912795LC3	9/26/2002	1.65%	1.66%
1FR048	B	2,950,000	99.58	2,937,610	7/19/2002	7/19/2002	912795LF6	10/17/2002	1.67%	1.67%
1FR048	B	2,950,000	99.55	2,936,637	7/19/2002	7/19/2002	912795LG4	10/24/2002	1.66%	1.67%
1FR048	B	2,950,000	99.52	2,935,781	7/19/2002	7/19/2002	912795LH2	10/31/2002	1.66%	1.67%
1FR048	B	2,950,000	99.49	2,934,808	7/19/2002	7/19/2002	912795LJ8	11/7/2002	1.66%	1.68%
1FR048	B	2,950,000	99.45	2,933,864	7/19/2002	7/19/2002	912795LK5	11/14/2002	1.65%	1.67%
1FR048	B	2,950,000	99.42	2,932,890	7/19/2002	7/19/2002	912795LL3	11/21/2002	1.65%	1.66%
1FR048	S	(2,350,000)	99.97	(2,349,366)	7/19/2002	7/19/2002	912795KT7	7/25/2002	1.65%	1.68%
1FR048	S	(2,950,000)	99.76	(2,942,979)	7/25/2002	7/29/2002	912795LB5	9/19/2002	1.64%	1.66%
1FR048	S	(2,950,000)	99.73	(2,941,976)	7/25/2002	7/29/2002	912795LC3	9/26/2002	1.64%	1.67%
1FR048	S	(150,000)	99.41	(149,114)	7/25/2002	7/29/2002	912795LN9	12/5/2002	1.61%	1.66%
1FR048	S	(2,950,000)	99.64	(2,939,262)	7/26/2002	7/30/2002	912795LF6	10/17/2002	1.64%	1.66%
1FR048	S	(2,950,000)	99.61	(2,938,377)	7/26/2002	7/30/2002	912795LG4	10/24/2002	1.64%	1.66%
1FR048	S	(2,950,000)	99.57	(2,937,433)	7/26/2002	7/30/2002	912795LH2	10/31/2002	1.64%	1.65%
1FR048	S	(2,950,000)	99.54	(2,936,548)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.65%	1.69%
1FR048	B	2,950,000	99.48	2,934,542	7/29/2002	7/31/2002	912795LJ8	11/7/2002	1.65%	1.68%
1FR048	S	(2,950,000)	99.54	(2,936,548)	7/29/2002	7/31/2002	912795LJ8	11/7/2002	1.65%	1.68%
1FR048	B	2,950,000	99.54	2,936,548	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.65%	1.69%
1FR048	S	(2,950,000)	99.48	(2,934,542)	7/29/2002	7/31/2002	912795LL3	11/21/2002	1.65%	1.69%
1FR048	S	(2,950,000)	99.48	(2,934,542)	7/29/2002	7/31/2002	912795LJ8	11/7/2002	1.65%	1.68%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(2,950,000)	99.51	(2,935,663)	7/29/2002	7/31/2002	912795LK5	11/14/2002	1.65%	1.67%
1FR048	B	2,075,000	99.77	2,070,207	8/19/2002	8/19/2002	912795LE9	10/10/2002	1.58%	1.61%
1FR048	B	2,075,000	99.74	2,069,522	8/19/2002	8/19/2002	912795LF6	10/17/2002	1.58%	1.62%
1FR048	B	2,075,000	99.71	2,068,879	8/19/2002	8/19/2002	912795LG4	10/24/2002	1.58%	1.63%
1FR048	B	2,075,000	99.67	2,068,132	8/19/2002	8/19/2002	912795LH2	10/31/2002	1.58%	1.63%
1FR048	B	1,500,000	99.63	1,494,405	8/20/2002	8/20/2002	912795LK5	11/14/2002	1.55%	1.60%
1FR048	B	1,500,000	99.59	1,493,880	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.57%	1.60%
1FR048	B	275,000	99.68	274,131	8/20/2002	8/20/2002	912795LH2	10/31/2002	1.56%	1.60%
1FR048	B	275,000	99.65	274,040	8/20/2002	8/20/2002	912795LJ8	11/7/2002	1.57%	1.60%
1FR048	B	275,000	99.63	273,974	8/20/2002	8/20/2002	912795LK5	11/14/2002	1.55%	1.60%
1FR048	B	275,000	99.59	273,878	8/20/2002	8/20/2002	912795LL3	11/21/2002	1.57%	1.60%
1FR048	B	1,500,000	99.68	1,495,260	8/20/2002	8/20/2002	912795LH2	10/31/2002	1.56%	1.60%
1FR048	B	1,500,000	99.65	1,494,765	8/20/2002	8/20/2002	912795LJ8	11/7/2002	1.57%	1.60%
1FR048	B	1,750,000	99.50	1,741,268	8/21/2002	8/21/2002	912795LP4	12/12/2002	1.57%	1.60%
1FR048	B	2,500,000	99.59	2,489,775	8/21/2002	8/21/2002	912795LL3	11/21/2002	1.59%	1.60%
1FR048	B	2,500,000	99.57	2,489,175	8/21/2002	8/21/2002	912795LM1	11/29/2002	1.56%	1.57%
1FR048	B	2,500,000	99.53	2,488,300	8/21/2002	8/21/2002	912795LN9	12/5/2002	1.58%	1.60%
1FR048	B	3,075,000	99.49	3,059,195	8/26/2002	8/26/2002	912792LQ2	12/19/2002	NULL	NULL
1FR048	B	75,000	99.19	74,396	8/26/2002	8/26/2002	912795LZ2	2/20/2003	1.63%	1.64%
1FR048	B	3,075,000	99.55	3,061,040	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.60%	1.62%
1FR048	S	(2,075,000)	99.80	(2,070,871)	8/26/2002	8/26/2002	912795LE9	10/10/2002	1.60%	1.62%
1FR048	B	3,075,000	99.51	3,060,056	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.60%	1.61%
1FR048	S	(2,075,000)	99.77	(2,070,124)	8/26/2002	8/26/2002	912795LF6	10/17/2002	1.60%	1.62%
1FR048	B	3,075,000	99.38	3,056,058	8/26/2002	8/26/2002	912795LT6	1/9/2003	1.62%	1.63%
1FR048	S	(2,075,000)	99.74	(2,069,501)	8/26/2002	8/26/2002	912795LG4	10/24/2002	1.59%	1.62%
1FR048	B	3,075,000	99.35	3,055,105	8/26/2002	8/26/2002	912795LU3	1/16/2003	1.62%	1.64%
1FR048	S	(3,850,000)	99.70	(3,838,527)	8/26/2002	8/26/2002	912795LH2	10/31/2002	1.60%	1.62%
1FR048	B	3,075,000	99.32	3,054,121	8/26/2002	8/26/2002	912795LV1	1/23/2003	1.62%	1.63%
1FR048	S	(1,775,000)	99.67	(1,769,125)	8/26/2002	8/26/2002	912795LJ8	11/7/2002	1.61%	1.63%
1FR048	S	(1,750,000)	99.51	(1,741,495)	8/26/2002	8/26/2002	912795LP4	12/12/2002	1.60%	1.61%
1FR048	B	3,075,000	99.29	3,053,137	8/26/2002	8/26/2002	912795LW9	1/30/2003	1.62%	1.95%
1FR048	S	(1,775,000)	99.64	(1,768,646)	8/26/2002	8/26/2002	912795LK5	11/14/2002	1.60%	1.61%
1FR048	B	3,075,000	99.25	3,052,030	8/26/2002	8/26/2002	912795LX7	2/6/2003	1.63%	1.65%
1FR048	S	(4,275,000)	99.61	(4,258,242)	8/26/2002	8/26/2002	912795LL3	11/21/2002	1.61%	1.63%
1FR048	S	(2,500,000)	99.57	(2,489,325)	8/26/2002	8/26/2002	912795LM1	11/29/2002	1.60%	1.62%
1FR048	S	(2,500,000)	99.55	(2,488,650)	8/26/2002	8/26/2002	912795LN9	12/5/2002	1.60%	1.62%
1FR048	B	75,000	99.22	74,416	8/26/2002	8/26/2002	912795LY5	2/13/2003	1.63%	1.64%
1FR048	B	700,000	99.25	694,778	9/3/2002	9/3/2002	912795LZ2	2/20/2003	1.57%	1.60%
1FR048	S	(3,075,000)	99.78	(3,068,235)	10/16/2002	10/17/2002	912795LN9	12/5/2002	1.60%	1.62%
1FR048	S	(3,075,000)	99.75	(3,067,313)	10/16/2002	10/17/2002	912795LP4	12/12/2002	1.60%	1.61%
1FR048	S	(3,075,000)	99.72	(3,066,359)	10/17/2002	10/18/2002	912792LQ2	12/19/2002	NULL	NULL
1FR048	S	(3,075,000)	99.64	(3,063,930)	10/18/2002	10/21/2002	912795LT6	1/9/2003	1.60%	1.64%
1FR048	S	(3,075,000)	99.61	(3,062,885)	10/18/2002	10/21/2002	912795LU3	1/16/2003	1.62%	1.64%
1FR048	S	(75,000)	99.48	(74,609)	10/18/2002	10/21/2002	912795LY5	2/13/2003	1.61%	1.64%
1FR048	S	(775,000)	99.45	(770,722)	10/18/2002	10/21/2002	912795LZ2	2/20/2003	1.60%	1.62%
1FR048	B	250,000	99.73	249,333	10/21/2002	10/21/2002	912792LQ2	12/19/2002	NULL	NULL
1FR048	B	3,075,000	99.68	3,065,068	10/23/2002	10/23/2002	912795LS8	1/2/2003	1.62%	1.65%
1FR048	B	3,075,000	99.65	3,064,145	10/23/2002	10/23/2002	912795LT6	1/9/2003	1.61%	1.63%
1FR048	B	3,075,000	99.62	3,063,161	10/23/2002	10/23/2002	912795LU3	1/16/2003	1.62%	1.64%
1FR048	S	(3,075,000)	99.58	(3,062,116)	10/23/2002	10/23/2002	912795LV1	1/23/2003	1.63%	1.65%
1FR048	S	(3,075,000)	99.55	(3,061,132)	10/23/2002	10/23/2002	912795LW9	1/30/2003	1.62%	1.64%
1FR048	S	(3,075,000)	99.52	(3,060,240)	10/23/2002	10/23/2002	912795LX7	2/6/2003	1.62%	1.64%
1FR048	B	200,000	99.87	199,742	11/8/2002	11/8/2002	912792LQ2	12/19/2002	NULL	NULL
1FR048	B	3,000,000	99.77	2,993,100	11/15/2002	11/15/2002	912795LV1	1/23/2003	1.18%	1.19%
1FR048	B	1,500,000	99.75	1,496,265	11/15/2002	11/15/2002	912795LW9	1/30/2003	1.17%	1.19%
1FR048	B	1,175,000	99.76	1,172,204	11/18/2002	11/18/2002	912795LW9	1/30/2003	1.18%	1.19%
1FR048	B	2,350,000	99.73	2,343,726	11/18/2002	11/18/2002	912795LX7	2/6/2003	1.19%	1.21%
1FR048	B	2,300,000	99.71	2,293,399	11/19/2002	11/19/2002	912795LY5	2/13/2003	1.18%	1.19%
1FR048	B	1,150,000	99.69	1,146,435	11/19/2002	11/19/2002	912795LZ2	2/20/2003	1.18%	1.20%
1FR048	B	25,000	99.65	24,912	11/20/2002	11/20/2002	912795MB4	3/6/2003	1.19%	1.20%
1FR048	B	25,000	99.62	24,906	11/20/2002	11/20/2002	912795MC2	3/13/2003	1.19%	1.21%
1FR048	B	1,475,000	99.69	1,470,472	11/20/2002	11/20/2002	912795LZ2	2/20/2003	1.18%	1.19%
1FR048	B	2,950,000	99.67	2,940,236	11/20/2002	11/20/2002	912795MA6	2/27/2003	1.17%	1.19%
1FR048	B	450,000	99.67	448,497	12/9/2002	12/9/2002	912795MD0	3/20/2003	1.17%	1.19%
1FR048	S	(450,000)	99.97	(449,847)	12/9/2002	12/9/2002	912792LQ2	12/19/2002	NULL	NULL
1FR048	S	(2,300,000)	99.86	(2,296,826)	12/30/2002	12/31/2002	912795LY5	2/13/2003	1.09%	1.13%
1FR048	S	(2,625,000)	99.84	(2,620,800)	12/30/2002	12/31/2002	912795LZ2	2/20/2003	1.09%	1.13%
1FR048	S	(2,950,000)	99.82	(2,944,631)	12/30/2002	12/31/2002	912795MA6	2/27/2003	1.10%	1.14%
1FR048	S	(25,000)	99.80	(24,949)	12/30/2002	12/31/2002	912795MB4	3/6/2003	1.11%	1.13%
1FR048	S	(25,000)	99.77	(24,943)	12/30/2002	12/31/2002	912795MC2	3/13/2003	1.10%	1.14%
1FR048	S	(450,000)	99.75	(448,875)	12/30/2002	12/31/2002	912795MD0	3/20/2003	0.51%	1.14%
1FR048	S	(3,075,000)	100.00	(3,074,846)	12/30/2002	12/31/2002	912795LS8	1/2/2003	0.86%	1.01%
1FR048	S	(3,075,000)	99.97	(3,074,201)	12/30/2002	12/31/2002	912795LT6	1/9/2003	1.00%	1.07%
1FR048	S	(3,075,000)	99.95	(3,073,586)	12/30/2002	12/31/2002	912795LU3	1/16/2003	1.00%	1.05%
1FR048	S	(3,000,000)	99.93	(2,997,840)	12/30/2002	12/31/2002	912795LV1	1/23/2003	1.07%	1.11%
1FR048	S	(2,675,000)	99.90	(2,672,432)	12/30/2002	12/31/2002	912795LW9	1/30/2003	1.03%	1.15%
1FR048	S	(2,350,000)	99.89	(2,347,298)	12/30/2002	12/31/2002	912795LX7	2/6/2003	1.08%	1.13%
1FR048	B	3,200,000	99.77	3,192,640	12/31/2002	12/31/2002	912795MC2	3/13/2003	1.12%	1.15%
1FR048	B	75,000	99.58	74,685	12/31/2002	12/31/2002	912795ML2	5/8/2003	1.16%	1.19%
1FR048	B	3,200,000	99.75	3,191,936	12/31/2002	12/31/2002	912795MD0	3/20/2003	1.13%	1.14%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	3,200,000	99.72	3,191,136	12/31/2002	12/31/2002	912795ME8	3/27/2003	1.15%	1.16%
1FR048	B	3,200,000	99.70	3,190,240	12/31/2002	12/31/2002	912795MF5	4/3/2003	1.17%	1.18%
1FR048	B	3,200,000	99.67	3,189,408	12/31/2002	12/31/2002	912795MG3	4/10/2003	1.16%	1.18%
1FR048	B	3,200,000	99.65	3,188,768	12/31/2002	12/31/2002	912795MH1	4/17/2003	1.17%	1.18%
1FR048	B	3,200,000	99.62	3,187,936	12/31/2002	12/31/2002	912795MJ7	4/24/2003	1.18%	1.18%
1FR048	B	75,000	99.60	74,702	12/31/2002	12/31/2002	912795MK4	5/1/2003	1.16%	1.19%
1FR048	B	3,200,000	99.79	3,193,408	12/31/2002	12/31/2002	912795MB4	3/6/2003	1.12%	1.14%
1FR048	S	(3,200,000)	99.82	(3,194,336)	1/9/2003	1/9/2003	912795MB4	3/6/2003	1.14%	1.15%
1FR048	S	(3,200,000)	99.80	(3,193,568)	1/9/2003	1/9/2003	912795MC2	3/13/2003	1.15%	1.15%
1FR048	S	(3,200,000)	99.78	(3,192,896)	1/9/2003	1/10/2003	912795MD0	3/20/2003	1.15%	1.16%
1FR048	S	(3,200,000)	99.76	(3,192,160)	1/9/2003	1/10/2003	912795ME8	3/27/2003	1.15%	1.16%
1FR048	S	(3,200,000)	99.70	(3,190,336)	1/10/2003	1/14/2003	912795MH1	4/17/2003	1.17%	1.17%
1FR048	S	(3,200,000)	99.67	(3,189,408)	1/10/2003	1/14/2003	912795MJ7	4/24/2003	1.16%	1.18%
1FR048	S	(3,200,000)	99.74	(3,191,680)	1/10/2003	1/13/2003	912795MF5	4/3/2003	1.15%	1.17%
1FR048	S	(3,200,000)	99.72	(3,190,944)	1/10/2003	1/13/2003	912795MG3	4/10/2003	1.16%	1.17%
1FR048	S	(75,000)	99.64	(74,732)	1/10/2003	1/13/2003	912795MK4	5/1/2003	1.17%	1.18%
1FR048	S	(75,000)	99.62	(74,715)	1/10/2003	1/13/2003	912795ML2	5/8/2003	1.17%	1.19%
1FR048	B	825,000	99.78	823,202	1/16/2003	1/16/2003	912795ME8	3/27/2003	1.11%	1.14%
1FR048	B	250,000	99.80	249,490	1/21/2003	1/21/2003	912795ME8	3/27/2003	1.11%	1.13%
1FR048	B	300,000	99.89	299,658	2/19/2003	2/19/2003	912795ME8	3/27/2003	1.13%	1.14%
1FR048	B	400,000	99.87	399,468	2/20/2003	2/20/2003	912795MF5	4/3/2003	1.13%	1.15%
1FR048	B	1,875,000	99.87	1,872,563	2/21/2003	2/21/2003	912795MF5	4/3/2003	1.13%	1.15%
1FR048	B	1,875,000	99.85	1,872,169	2/21/2003	2/21/2003	912795MG3	4/10/2003	1.09%	1.15%
1FR048	B	1,875,000	99.82	1,871,700	2/21/2003	2/21/2003	912795MH1	4/17/2003	1.09%	1.15%
1FR048	B	2,350,000	99.79	2,344,995	2/24/2003	2/24/2003	912795MK4	5/1/2003	1.14%	1.16%
1FR048	B	2,350,000	99.81	2,345,582	2/24/2003	2/24/2003	912795MJ7	4/24/2003	1.14%	1.16%
1FR048	B	2,350,000	99.77	2,344,478	2/24/2003	2/24/2003	912795ML2	5/8/2003	1.14%	1.16%
1FR048	B	800,000	99.88	799,016	2/25/2003	2/25/2003	912795MF5	4/3/2003	1.15%	1.20%
1FR048	B	800,000	99.86	798,864	2/25/2003	2/25/2003	912795MG3	4/10/2003	1.14%	1.18%
1FR048	B	800,000	99.83	798,672	2/25/2003	2/25/2003	912795MH1	4/17/2003	1.14%	1.17%
1FR048	B	800,000	99.81	798,504	2/25/2003	2/25/2003	912795MJ7	4/24/2003	1.14%	1.17%
1FR048	B	800,000	99.79	798,328	2/25/2003	2/25/2003	912795MK4	5/1/2003	1.15%	1.17%
1FR048	B	800,000	99.77	798,144	2/25/2003	2/25/2003	912795ML2	5/8/2003	1.14%	1.17%
1FR048	B	3,450,000	99.75	3,441,272	2/26/2003	2/26/2003	912795MM0	5/15/2003	1.16%	1.18%
1FR048	B	3,450,000	99.72	3,440,306	2/26/2003	2/26/2003	912795MN8	5/22/2003	1.17%	1.19%
1FR048	S	(3,150,000)	99.88	(3,146,346)	3/17/2003	3/17/2003	912795MJ7	4/24/2003	1.07%	1.10%
1FR048	S	(3,150,000)	99.84	(3,145,055)	3/17/2003	3/17/2003	912795ML2	5/8/2003	1.06%	1.11%
1FR048	B	625,000	99.75	623,431	3/17/2003	3/17/2003	912795MQ1	6/5/2003	1.07%	1.13%
1FR048	S	(2,675,000)	99.93	(2,672,994)	3/17/2003	3/17/2003	912795MG3	4/10/2003	1.09%	1.13%
1FR048	S	(2,675,000)	99.90	(2,672,432)	3/17/2003	3/17/2003	912795MH1	4/17/2003	1.06%	1.20%
1FR048	B	2,075,000	99.73	2,069,439	3/18/2003	3/18/2003	912795MR9	6/12/2003	1.11%	1.13%
1FR048	S	(2,075,000)	99.74	(2,069,522)	3/18/2003	3/19/2003	912795MR9	6/12/2003	1.11%	1.13%
1FR048	B	2,075,000	99.71	2,068,941	3/18/2003	3/18/2003	912795MS7	6/19/2003	1.10%	1.13%
1FR048	S	(2,075,000)	99.71	(2,069,066)	3/18/2003	3/19/2003	912795MS7	6/19/2003	1.10%	1.13%
1FR048	S	(1,375,000)	99.97	(1,374,615)	3/18/2003	3/18/2003	912795ME8	3/27/2003	1.11%	1.14%
1FR048	S	(3,075,000)	99.95	(3,073,432)	3/18/2003	3/18/2003	912795MF5	4/3/2003	1.12%	1.15%
1FR048	S	(3,150,000)	99.87	(3,145,779)	3/18/2003	3/18/2003	912795MK4	5/1/2003	1.09%	1.12%
1FR048	S	(3,450,000)	99.82	(3,443,825)	3/18/2003	3/18/2003	912795MM0	5/15/2003	1.09%	1.11%
1FR048	S	(625,000)	99.76	(623,469)	3/18/2003	3/19/2003	912795MQ1	6/5/2003	1.11%	1.12%
1FR048	S	(3,450,000)	99.80	(3,443,031)	3/18/2003	3/18/2003	912795MN8	5/22/2003	1.10%	1.13%
1FR048	B	2,975,000	99.74	2,967,325	3/24/2003	3/24/2003	912795MR9	6/12/2003	1.14%	1.15%
1FR048	B	2,975,000	99.72	2,966,670	3/24/2003	3/24/2003	912795MS7	6/19/2003	1.14%	1.15%
1FR048	B	2,975,000	99.70	2,965,986	3/24/2003	3/24/2003	912795MT5	6/26/2003	1.14%	1.15%
1FR048	B	2,850,000	99.68	2,840,823	3/25/2003	3/25/2003	912795NB3	7/3/2003	1.14%	1.16%
1FR048	B	2,850,000	99.66	2,840,253	3/25/2003	3/25/2003	912795NC1	7/10/2003	1.13%	1.15%
1FR048	B	2,850,000	99.64	2,839,626	3/25/2003	3/25/2003	912795ND9	7/17/2003	1.13%	1.16%
1FR048	B	3,175,000	99.62	3,162,840	3/26/2003	3/26/2003	912795NE7	7/24/2003	1.13%	1.19%
1FR048	B	3,175,000	99.59	3,162,110	3/26/2003	3/26/2003	912795NF4	7/31/2003	1.13%	1.19%
1FR048	B	3,175,000	99.57	3,161,411	3/26/2003	3/26/2003	912795NG2	8/7/2003	1.14%	1.16%
1FR048	B	1,225,000	99.54	1,219,390	4/15/2003	4/15/2003	912795NL1	9/4/2003	1.15%	1.17%
1FR048	S	(3,175,000)	99.66	(3,164,046)	4/15/2003	4/15/2003	912795NF4	7/31/2003	1.15%	1.16%
1FR048	S	(3,175,000)	99.63	(3,163,348)	4/15/2003	4/15/2003	912795NG2	8/7/2003	1.15%	1.16%
1FR048	B	1,225,000	99.57	1,219,671	4/15/2003	4/15/2003	912795NK3	8/28/2003	1.15%	1.16%
1FR048	S	(2,850,000)	99.83	(2,845,041)	5/6/2003	5/6/2003	912795NB3	7/3/2003	1.05%	1.07%
1FR048	S	(2,850,000)	99.81	(2,844,443)	5/6/2003	5/6/2003	912795NC1	7/10/2003	1.06%	1.08%
1FR048	S	(2,975,000)	99.88	(2,971,311)	5/7/2003	5/8/2003	912795MS7	6/19/2003	1.04%	1.09%
1FR048	S	(2,975,000)	99.86	(2,970,746)	5/7/2003	5/8/2003	912795MT5	6/26/2003	1.03%	1.06%
1FR048	S	(2,975,000)	99.89	(2,971,847)	5/7/2003	5/7/2003	912795MR9	6/12/2003	1.04%	1.07%
1FR048	S	(3,175,000)	99.77	(3,167,571)	5/7/2003	5/7/2003	912795NE7	7/24/2003	1.07%	1.08%
1FR048	S	(2,850,000)	99.80	(2,844,215)	5/8/2003	5/9/2003	912795ND9	7/17/2003	1.02%	1.07%
1FR048	S	(2,200,000)	99.73	(2,194,082)	5/8/2003	5/9/2003	912795NG2	8/7/2003	1.06%	1.08%
1FR048	S	(1,225,000)	99.67	(1,220,921)	5/8/2003	5/9/2003	912795NK3	8/28/2003	1.07%	1.10%
1FR048	S	(1,225,000)	99.64	(1,220,578)	5/8/2003	5/9/2003	912795NL1	9/4/2003	1.08%	1.10%
1FR048	B	2,100,000	99.60	2,091,537	5/8/2003	5/9/2003	912795NN7	9/18/2003	1.08%	1.10%
1FR048	B	2,100,000	99.58	2,091,075	5/8/2003	5/9/2003	912795NP2	9/25/2003	1.08%	1.11%
1FR048	B	2,200,000	99.73	2,194,060	5/8/2003	5/8/2003	912795NG2	8/7/2003	1.06%	1.08%
1FR048	S	(175,000)	99.65	(174,386)	5/16/2003	5/16/2003	912795NN7	9/18/2003	1.00%	1.05%
1FR048	B	1,850,000	99.61	1,842,730	5/19/2003	5/19/2003	912795NQ0	10/2/2003	1.00%	1.03%
1FR048	S	(1,925,000)	99.65	(1,918,224)	5/19/2003	5/19/2003	912795NN7	9/18/2003	0.99%	1.03%
1FR048	S	(2,100,000)	99.65	(2,092,713)	5/30/2003	5/30/2003	912795NP2	9/25/2003	1.04%	1.08%

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Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(1,850,000)	99.63	(1,843,192)	5/30/2003	5/30/2003	912795NQ0	10/2/2003	1.04%	1.07%
1FR048	B	2,425,000	99.75	2,418,816	6/19/2003	6/19/2003	912795NS6	10/16/2003	0.75%	0.79%
1FR048	B	2,425,000	99.73	2,418,380	6/19/2003	6/19/2003	912795NT4	10/23/2003	0.76%	0.80%
1FR048	B	3,150,000	99.71	3,140,771	6/20/2003	6/20/2003	912795NU1	10/30/2003	0.78%	0.82%
1FR048	B	3,150,000	99.69	3,140,141	6/20/2003	6/20/2003	912795NV9	11/6/2003	0.79%	0.82%
1FR048	B	2,450,000	99.67	2,441,793	6/23/2003	6/23/2003	912795NX5	11/20/2003	0.80%	0.83%
1FR048	B	2,450,000	99.68	2,442,185	6/23/2003	6/23/2003	912795NW7	11/13/2003	0.79%	0.83%
1FR048	B	3,150,000	99.61	3,137,589	6/25/2003	6/25/2003	912795NY3	11/28/2003	0.79%	0.91%
1FR048	B	3,150,000	99.57	3,136,392	6/25/2003	6/25/2003	912795PA3	12/11/2003	0.78%	0.91%
1FR048	B	400,000	99.81	399,236	7/7/2003	7/7/2003	912795NP2	9/25/2003	0.82%	0.85%
1FR048	S	(2,425,000)	99.74	(2,418,671)	7/7/2003	7/7/2003	912795NT4	10/23/2003	0.84%	0.86%
1FR048	S	(2,450,000)	99.67	(2,441,915)	7/7/2003	7/7/2003	912795NW7	11/13/2003	0.88%	0.91%
1FR048	S	(2,450,000)	99.65	(2,441,401)	7/7/2003	7/7/2003	912795NX5	11/20/2003	0.91%	0.93%
1FR048	S	(850,000)	99.66	(847,110)	7/8/2003	7/10/2003	912795NX5	11/20/2003	0.90%	0.92%
1FR048	S	(3,150,000)	99.64	(3,138,660)	7/8/2003	7/10/2003	912795NY3	11/28/2003	0.91%	0.91%
1FR048	S	(3,150,000)	99.60	(3,137,463)	7/8/2003	7/10/2003	912795PA3	12/11/2003	0.91%	0.92%
1FR048	S	(400,000)	99.81	(399,244)	7/8/2003	7/8/2003	912795NP2	9/25/2003	0.82%	0.86%
1FR048	S	(2,425,000)	99.77	(2,419,350)	7/8/2003	7/8/2003	912795NS6	10/16/2003	0.83%	0.84%
1FR048	S	(3,150,000)	99.73	(3,141,338)	7/8/2003	7/8/2003	912795NU1	10/30/2003	0.84%	0.87%
1FR048	B	850,000	99.66	847,068	7/8/2003	7/8/2003	912795NX5	11/20/2003	0.90%	0.92%
1FR048	S	(3,150,000)	99.71	(3,140,771)	7/8/2003	7/9/2003	912795NV9	11/6/2003	0.87%	0.88%
1FR048	B	1,150,000	99.74	1,147,033	7/10/2003	7/10/2003	912795NU1	10/30/2003	0.83%	0.84%
1FR048	B	125,000	99.83	124,783	7/15/2003	7/15/2003	912795NP2	9/25/2003	0.84%	0.86%
1FR048	S	(125,000)	99.84	(124,805)	7/21/2003	7/21/2003	912795NP2	9/25/2003	0.84%	0.86%
1FR048	S	(1,150,000)	99.75	(1,147,160)	7/21/2003	7/21/2003	912795NU1	10/30/2003	0.87%	0.88%
1FR048	B	1,150,000	99.79	1,147,528	7/21/2003	7/21/2003	912795NS6	10/16/2003	0.87%	0.88%
1FR048	B	100,000	99.78	99,780	8/13/2003	8/13/2003	912795NV9	11/6/2003	0.90%	0.91%
1FR048	B	25,000	99.79	24,947	8/14/2003	8/14/2003	912795NV9	11/6/2003	0.90%	0.92%
1FR048	B	2,500,000	99.79	2,494,700	8/15/2003	8/15/2003	912795NV9	11/6/2003	0.91%	0.92%
1FR048	B	2,500,000	99.77	2,494,125	8/15/2003	8/15/2003	912795NW7	11/13/2003	0.92%	0.93%
1FR048	B	2,500,000	99.75	2,493,800	8/15/2003	8/15/2003	912795NX5	11/20/2003	0.91%	0.92%
1FR048	B	725,000	99.83	723,753	8/15/2003	8/15/2003	912795NT4	10/23/2003	0.88%	0.89%
1FR048	B	4,825,000	99.72	4,811,538	8/18/2003	8/19/2003	912795NZ0	12/4/2003	0.92%	0.93%
1FR048	B	4,825,000	99.70	4,810,622	8/18/2003	8/19/2003	912795PA3	12/11/2003	0.90%	0.93%
1FR048	B	1,775,000	99.72	1,769,995	8/18/2003	8/18/2003	912795NZ0	12/4/2003	0.92%	0.93%
1FR048	B	1,775,000	99.70	1,769,657	8/18/2003	8/18/2003	912795PA3	12/11/2003	0.90%	0.93%
1FR048	B	2,575,000	99.62	2,565,086	9/8/2003	9/8/2003	912795PH8	1/29/2004	0.95%	0.97%
1FR048	S	(1,150,000)	99.91	(1,148,919)	9/8/2003	9/8/2003	912795NS6	10/16/2003	0.87%	0.89%
1FR048	S	(725,000)	99.89	(724,203)	9/8/2003	9/8/2003	912795NT4	10/23/2003	0.87%	0.90%
1FR048	S	(2,625,000)	99.86	(2,621,220)	9/8/2003	9/8/2003	912795NV9	11/6/2003	0.87%	0.89%
1FR048	S	(2,500,000)	99.83	(2,495,825)	9/8/2003	9/8/2003	912795NW7	11/13/2003	0.89%	0.91%
1FR048	S	(2,500,000)	99.81	(2,495,325)	9/8/2003	9/8/2003	912795NX5	11/20/2003	0.90%	0.91%
1FR048	S	(6,600,000)	99.77	(6,585,018)	9/8/2003	9/8/2003	912795NZ0	12/4/2003	0.92%	0.94%
1FR048	S	(6,600,000)	99.76	(6,583,830)	9/8/2003	9/8/2003	912795PA3	12/11/2003	0.93%	0.95%
1FR048	B	2,575,000	99.68	2,566,709	9/8/2003	9/8/2003	912795PE5	1/8/2004	0.95%	0.96%
1FR048	B	2,575,000	99.63	2,565,576	9/8/2003	9/8/2003	912795PG0	1/22/2004	0.96%	0.96%
1FR048	B	2,575,000	99.66	2,566,245	9/8/2003	9/8/2003	912795PF2	1/15/2004	0.95%	0.96%
1FR048	S	(2,575,000)	99.68	(2,566,837)	9/10/2003	9/10/2003	912795PE5	1/8/2004	0.94%	0.95%
1FR048	S	(2,575,000)	99.67	(2,566,374)	9/10/2003	9/10/2003	912795PF2	1/15/2004	0.94%	0.95%
1FR048	B	2,650,000	99.63	2,640,301	9/19/2003	9/19/2003	912795PJ4	2/5/2004	0.96%	0.96%
1FR048	B	2,650,000	99.58	2,638,976	9/19/2003	9/19/2003	912795PK1	2/12/2004	0.96%	0.97%
1FR048	B	2,650,000	99.59	2,639,188	9/19/2003	9/19/2003	912795PL9	2/19/2004	0.96%	0.97%
1FR048	B	3,100,000	99.57	3,086,608	9/22/2003	9/22/2003	912795PM7	2/26/2004	0.97%	0.98%
1FR048	B	3,100,000	99.54	3,085,864	9/22/2003	9/22/2003	912795PN5	3/4/2004	0.98%	0.99%
1FR048	B	1,825,000	99.79	1,821,113	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.91%
1FR048	S	(1,825,000)	99.79	(1,821,113)	9/23/2003	9/23/2003	912795PB1	12/18/2003	0.89%	0.91%
1FR048	B	1,900,000	99.53	1,891,032	9/23/2003	9/23/2003	912795PP0	3/11/2004	0.99%	0.99%
1FR048	B	1,900,000	99.51	1,890,652	9/23/2003	9/23/2003	912795PQ8	3/18/2004	0.99%	1.00%
1FR048	B	1,825,000	99.81	1,821,441	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.88%	0.91%
1FR048	S	(1,825,000)	99.81	(1,821,441)	9/23/2003	9/23/2003	912795PA3	12/11/2003	0.88%	0.91%
1FR048	S	(2,650,000)	99.69	(2,641,706)	10/7/2003	10/7/2003	912795PJ4	2/5/2004	0.92%	0.93%
1FR048	S	(2,650,000)	99.67	(2,641,149)	10/7/2003	10/7/2003	912795PK1	2/12/2004	0.93%	0.94%
1FR048	S	(2,650,000)	99.64	(2,640,566)	10/7/2003	10/7/2003	912795PL9	2/19/2004	0.93%	0.94%
1FR048	S	(2,575,000)	99.73	(2,568,022)	10/9/2003	10/10/2003	912795PH8	1/29/2004	0.88%	0.91%
1FR048	S	(3,100,000)	99.64	(3,088,747)	10/9/2003	10/10/2003	912795PM7	2/26/2004	0.92%	0.94%
1FR048	S	(1,900,000)	99.60	(1,892,324)	10/9/2003	10/10/2003	912795PP0	3/11/2004	0.95%	0.95%
1FR048	S	(2,575,000)	99.75	(2,568,485)	10/10/2003	10/14/2003	912795PG0	1/22/2004	0.89%	0.90%
1FR048	S	(3,100,000)	99.63	(3,088,375)	10/10/2003	10/14/2003	912795PN5	3/4/2004	0.94%	0.94%
1FR048	S	(1,900,000)	99.59	(1,892,172)	10/10/2003	10/14/2003	912795PQ8	3/18/2004	0.94%	0.95%
1FR048	B	300,000	99.73	299,193	10/24/2003	10/24/2003	912795PJ4	2/5/2004	0.91%	0.92%
1FR048	B	75,000	99.80	74,847	11/18/2003	11/18/2003	912795PJ4	2/5/2004	0.92%	0.93%
1FR048	B	50,000	99.80	49,900	11/19/2003	11/19/2003	912795PJ4	2/5/2004	0.91%	0.92%
1FR048	B	2,400,000	99.79	2,394,840	11/20/2003	11/20/2003	912795PK1	2/12/2004	0.90%	0.93%
1FR048	B	2,400,000	99.77	2,394,360	11/20/2003	11/20/2003	912795PL9	2/19/2004	0.91%	0.92%
1FR048	B	2,500,000	99.75	2,493,800	11/21/2003	11/21/2003	912795PM7	2/26/2004	0.90%	0.92%
1FR048	B	2,500,000	99.74	2,493,500	11/21/2003	11/21/2003	912795PN5	3/4/2004	0.88%	0.91%
1FR048	B	2,200,000	99.72	2,193,928	11/24/2003	11/24/2003	912795PP0	3/11/2004	0.91%	0.91%
1FR048	B	2,200,000	99.70	2,193,466	11/24/2003	11/24/2003	912795PQ8	3/18/2004	0.92%	0.92%
1FR048	B	2,000,000	99.67	1,993,380	11/25/2003	11/25/2003	912795PS4	4/1/2004	0.92%	0.94%
1FR048	B	2,000,000	99.65	1,993,020	11/25/2003	11/25/2003	912795PT2	4/8/2004	0.91%	0.93%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	750,000	99.65	747,383	11/25/2003	11/25/2003	912795PT2	4/8/2004	0.91%	0.93%
1FR048	B	2,000,000	99.69	1,993,880	11/25/2003	11/25/2003	912795PR6	3/25/2004	0.89%	0.91%
1FR048	B	6,000,000	99.84	5,990,640	12/3/2003	12/3/2003	912795PJ4	2/5/2004	0.88%	0.88%
1FR048	S	(2,400,000)	99.83	(2,395,944)	12/11/2003	12/11/2003	912795PL9	2/19/2004	0.85%	0.87%
1FR048	S	(2,200,000)	99.78	(2,195,116)	12/11/2003	12/11/2003	912795PP0	3/11/2004	0.87%	0.89%
1FR048	S	(2,600,000)	99.88	(2,596,880)	12/16/2003	12/16/2003	912795PJ4	2/5/2004	0.83%	0.87%
1FR048	S	(2,750,000)	99.71	(2,742,080)	12/16/2003	12/16/2003	912795PT2	4/8/2004	0.89%	0.90%
1FR048	B	2,300,000	99.80	2,295,285	12/24/2003	12/24/2003	912795PQ8	3/18/2004	0.85%	0.86%
1FR048	B	2,300,000	99.78	2,294,825	12/24/2003	12/24/2003	912795PR6	3/25/2004	0.86%	0.87%
1FR048	B	75,000	99.72	74,789	12/31/2003	12/31/2003	912795PV7	4/22/2004	0.88%	0.90%
1FR048	S	(2,000,000)	99.77	(1,995,340)	12/31/2003	12/31/2003	912795PS4	4/1/2004	0.90%	0.91%
1FR048	B	75,000	99.70	74,775	12/31/2003	12/31/2003	912795PW5	4/29/2004	0.89%	0.90%
1FR048	B	2,750,000	99.74	2,742,795	12/31/2003	12/31/2003	912795PU9	4/15/2004	0.88%	0.88%
1FR048	B	2,750,000	99.68	2,741,283	12/31/2003	12/31/2003	912795PX3	5/6/2004	0.89%	0.90%
1FR048	S	(3,825,000)	99.92	(3,821,902)	12/31/2003	12/31/2003	912795PJ4	2/5/2004	0.80%	0.82%
1FR048	B	2,750,000	99.67	2,740,788	12/31/2003	12/31/2003	912795PY1	5/13/2004	0.89%	0.90%
1FR048	B	2,750,000	99.64	2,740,210	12/31/2003	12/31/2003	912795PZ8	5/20/2004	0.90%	0.90%
1FR048	B	2,750,000	99.63	2,739,825	12/31/2003	12/31/2003	912795QA2	5/27/2004	0.89%	0.89%
1FR048	B	2,750,000	99.60	2,739,000	12/31/2003	12/31/2003	912795QB0	6/3/2004	0.92%	0.92%
1FR048	B	2,750,000	99.56	2,737,873	12/31/2003	12/31/2003	912795QD6	6/17/2004	0.92%	0.93%
1FR048	B	2,750,000	99.53	2,736,965	12/31/2003	12/31/2003	912795QE4	6/24/2004	0.96%	0.97%
1FR048	S	(2,400,000)	99.90	(2,397,672)	12/31/2003	12/31/2003	912795PK1	2/12/2004	0.76%	0.81%
1FR048	S	(2,500,000)	99.87	(2,496,800)	12/31/2003	12/31/2003	912795PM7	2/26/2004	0.76%	0.81%
1FR048	S	(2,500,000)	99.85	(2,496,300)	12/31/2003	12/31/2003	912795PN5	3/4/2004	0.83%	0.84%
1FR048	S	(4,300,000)	99.79	(4,291,056)	12/31/2003	12/31/2003	912795PR6	3/25/2004	0.86%	0.88%
1FR048	S	(4,500,000)	99.82	(4,491,810)	12/31/2003	12/31/2003	912795PQ8	3/18/2004	0.84%	0.85%
1FR048	S	(2,750,000)	99.69	(2,741,448)	1/7/2004	1/8/2004	912795PY1	5/13/2004	0.89%	0.90%
1FR048	S	(2,750,000)	99.66	(2,740,760)	1/7/2004	1/8/2004	912795PZ8	5/20/2004	0.89%	0.90%
1FR048	S	(75,000)	99.72	(74,792)	1/7/2004	1/8/2004	912795PW5	4/29/2004	0.89%	0.89%
1FR048	B	175,000	99.60	174,304	1/7/2004	1/8/2004	912795QC8	6/10/2004	0.92%	0.93%
1FR048	S	(2,750,000)	99.71	(2,741,915)	1/7/2004	1/8/2004	912795PX3	5/6/2004	0.89%	0.90%
1FR048	S	(75,000)	99.74	(74,805)	1/7/2004	1/8/2004	912795PV7	4/22/2004	0.88%	0.90%
1FR048	S	(1,375,000)	99.78	(1,371,906)	1/9/2004	1/12/2004	912795PU9	4/15/2004	0.84%	0.86%
1FR048	S	(1,375,000)	99.69	(1,370,683)	1/9/2004	1/12/2004	912795QA2	5/27/2004	0.82%	0.84%
1FR048	S	(1,375,000)	99.65	(1,370,133)	1/9/2004	1/12/2004	912795QB0	6/3/2004	0.86%	0.89%
1FR048	S	(1,375,000)	99.61	(1,369,665)	1/9/2004	1/12/2004	912795QD6	6/17/2004	0.88%	0.91%
1FR048	S	(1,375,000)	99.58	(1,369,239)	1/9/2004	1/12/2004	912795QE4	6/24/2004	0.90%	0.93%
1FR048	S	(1,375,000)	99.78	(1,371,975)	1/14/2004	1/15/2004	912795PU9	4/15/2004	0.85%	0.86%
1FR048	S	(1,375,000)	99.69	(1,370,779)	1/14/2004	1/15/2004	912795QA2	5/27/2004	0.82%	0.84%
1FR048	S	(1,375,000)	99.65	(1,370,243)	1/14/2004	1/15/2004	912795QB0	6/3/2004	0.88%	0.90%
1FR048	S	(175,000)	99.63	(174,349)	1/14/2004	1/15/2004	912795QC8	6/10/2004	0.88%	0.90%
1FR048	S	(1,375,000)	99.61	(1,369,651)	1/14/2004	1/15/2004	912795QD6	6/17/2004	0.89%	0.90%
1FR048	S	(1,375,000)	99.59	(1,369,349)	1/14/2004	1/15/2004	912795QE4	6/24/2004	0.90%	0.92%
1FR048	B	125,000	99.71	124,640	1/22/2004	1/22/2004	912795PZ8	5/20/2004	0.85%	0.86%
1FR048	B	2,750,000	99.76	2,743,263	2/20/2004	2/20/2004	912795QA2	5/27/2004	0.89%	0.90%
1FR048	B	2,750,000	99.71	2,741,970	2/20/2004	2/20/2004	912795QD6	6/17/2004	0.87%	0.88%
1FR048	B	2,750,000	99.68	2,741,228	2/20/2004	2/20/2004	912795QE4	6/24/2004	0.90%	0.92%
1FR048	B	2,025,000	99.72	2,019,411	2/23/2004	2/23/2004	912795QC8	6/10/2004	0.90%	0.92%
1FR048	B	2,025,000	99.67	2,018,257	2/23/2004	2/23/2004	912795QR5	7/1/2004	0.91%	0.92%
1FR048	B	2,025,000	99.65	2,017,811	2/23/2004	2/23/2004	912795QS3	7/8/2004	0.92%	0.93%
1FR048	B	2,200,000	99.58	2,190,804	2/24/2004	2/25/2004	912795QV6	7/29/2004	0.95%	0.96%
1FR048	B	2,200,000	99.56	2,190,298	2/24/2004	2/25/2004	912795QW4	8/5/2004	0.96%	0.97%
1FR048	B	1,800,000	99.63	1,793,322	2/24/2004	2/24/2004	912795QT1	7/15/2004	0.93%	0.95%
1FR048	B	1,800,000	99.60	1,792,782	2/24/2004	2/24/2004	912795QU8	7/22/2004	0.93%	0.96%
1FR048	S	(2,750,000)	99.87	(2,746,508)	4/6/2004	4/6/2004	912795QA2	5/27/2004	0.89%	0.90%
1FR048	S	(2,750,000)	99.82	(2,745,050)	4/6/2004	4/6/2004	912795QD6	6/17/2004	0.88%	0.90%
1FR048	B	425,000	99.64	423,453	4/6/2004	4/6/2004	912795QY0	8/19/2004	0.95%	0.96%
1FR048	S	(350,000)	99.62	(348,681)	4/7/2004	4/8/2004	912795QZ7	8/26/2004	0.96%	0.97%
1FR048	B	350,000	99.71	348,968	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.92%	0.93%
1FR048	B	350,000	99.69	348,905	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.95%
1FR048	B	350,000	99.65	348,761	4/7/2004	4/7/2004	912795QY0	8/19/2004	0.95%	0.95%
1FR048	B	350,000	99.62	348,670	4/7/2004	4/7/2004	912795QZ7	8/26/2004	0.96%	0.97%
1FR048	S	(1,800,000)	99.75	(1,795,500)	4/7/2004	4/7/2004	912795QT1	7/15/2004	0.90%	0.91%
1FR048	S	(1,800,000)	99.73	(1,795,068)	4/7/2004	4/7/2004	912795QU8	7/22/2004	0.92%	0.93%
1FR048	S	(2,200,000)	99.71	(2,193,510)	4/7/2004	4/7/2004	912795QV6	7/29/2004	0.92%	0.93%
1FR048	S	(2,200,000)	99.69	(2,193,114)	4/7/2004	4/7/2004	912795QW4	8/5/2004	0.94%	0.95%
1FR048	S	(125,000)	99.90	(124,871)	4/7/2004	4/8/2004	912795PZ8	5/20/2004	0.88%	0.89%
1FR048	S	(2,025,000)	99.84	(2,021,841)	4/7/2004	4/8/2004	912795QC8	6/10/2004	0.89%	0.90%
1FR048	S	(2,025,000)	99.79	(2,020,707)	4/7/2004	4/8/2004	912795QR5	7/1/2004	0.90%	0.91%
1FR048	S	(2,025,000)	99.77	(2,020,282)	4/7/2004	4/8/2004	912795QS3	7/8/2004	0.91%	0.92%
1FR048	S	(2,750,000)	99.81	(2,744,775)	4/7/2004	4/8/2004	912795QE4	6/24/2004	0.88%	0.89%
1FR048	S	(350,000)	99.71	(348,978)	4/7/2004	4/8/2004	912795QV6	7/29/2004	0.92%	0.93%
1FR048	B	2,375,000	99.75	2,369,110	4/7/2004	4/8/2004	912795QT1	7/15/2004	0.90%	0.91%
1FR048	S	(350,000)	99.69	(348,912)	4/7/2004	4/8/2004	912795QW4	8/5/2004	0.94%	0.95%
1FR048	B	2,375,000	99.73	2,368,493	4/7/2004	4/8/2004	912795QU8	7/22/2004	0.92%	0.93%
1FR048	S	(775,000)	99.65	(772,280)	4/7/2004	4/8/2004	912795QY0	8/19/2004	0.95%	0.95%
1FR048	S	(2,375,000)	99.76	(2,369,348)	4/8/2004	4/12/2004	912795QT1	7/15/2004	0.89%	0.91%
1FR048	S	(2,375,000)	99.74	(2,368,730)	4/8/2004	4/12/2004	912795QU8	7/22/2004	0.91%	0.93%
1FR048	B	50,000	99.68	49,838	4/8/2004	4/12/2004	912795QX2	8/12/2004	0.94%	0.95%
1FR048	B	25,000	99.63	24,907	4/19/2004	4/19/2004	912795RA1	9/2/2004	0.97%	0.99%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	75,000	99.63	74,720	4/23/2004	4/26/2004	912795RA1	9/2/2004	1.02%	1.04%
1FR048	B	975,000	99.69	971,987	5/18/2004	5/18/2004	912795RA1	9/2/2004	1.03%	1.09%
1FR048	B	2,275,000	99.78	2,270,063	5/21/2004	5/21/2004	912795QX2	8/12/2004	0.91%	0.97%
1FR048	B	2,275,000	99.75	2,269,267	5/21/2004	5/21/2004	912795QY0	8/19/2004	0.99%	1.00%
1FR048	B	2,275,000	99.72	2,268,630	5/21/2004	5/21/2004	912795QZ7	8/26/2004	1.02%	1.03%
1FR048	B	2,150,000	99.60	2,141,357	5/24/2004	5/25/2004	912795RE3	9/30/2004	1.12%	1.12%
1FR048	B	2,175,000	99.57	2,165,539	5/24/2004	5/25/2004	912795RF0	10/7/2004	1.14%	1.16%
1FR048	B	2,200,000	99.53	2,189,682	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.16%	1.18%
1FR048	B	2,575,000	99.69	2,566,889	5/24/2004	5/24/2004	912795RB9	9/9/2004	1.05%	1.06%
1FR048	B	2,575,000	99.65	2,566,039	5/24/2004	5/24/2004	912795RC7	9/16/2004	1.08%	1.09%
1FR048	B	2,575,000	99.62	2,565,318	5/24/2004	5/24/2004	912795RD5	9/23/2004	1.09%	1.10%
1FR048	B	550,000	99.53	547,421	5/24/2004	5/25/2004	912795RG8	10/14/2004	1.16%	1.18%
1FR048	S	(2,575,000)	99.68	(2,566,786)	6/7/2004	6/7/2004	912795RB9	9/9/2004	1.19%	1.22%
1FR048	S	(2,575,000)	99.65	(2,566,039)	6/7/2004	6/7/2004	912795RC7	9/16/2004	1.20%	1.44%
1FR048	S	(2,750,000)	99.55	(2,737,488)	6/7/2004	6/7/2004	912795RG8	10/14/2004	1.26%	1.28%
1FR048	S	(2,325,000)	99.80	(2,320,257)	6/8/2004	6/8/2004	912795QX2	8/12/2004	1.01%	1.14%
1FR048	S	(2,275,000)	99.77	(2,269,813)	6/8/2004	6/8/2004	912795QY0	8/19/2004	1.12%	1.18%
1FR048	S	(2,275,000)	99.75	(2,269,199)	6/8/2004	6/8/2004	912795QZ7	8/26/2004	1.15%	1.18%
1FR048	S	(1,075,000)	99.71	(1,071,926)	6/8/2004	6/9/2004	912795RA1	9/2/2004	1.17%	1.24%
1FR048	S	(2,575,000)	99.63	(2,565,447)	6/8/2004	6/9/2004	912795RD5	9/23/2004	1.22%	1.26%
1FR048	S	(2,150,000)	99.60	(2,141,422)	6/8/2004	6/9/2004	912795RE3	9/30/2004	1.22%	1.27%
1FR048	S	(2,175,000)	99.57	(2,165,713)	6/8/2004	6/9/2004	912795RF0	10/7/2004	1.26%	1.29%
1FR048	B	225,000	99.51	223,889	6/16/2004	6/16/2004	912795RH6	10/21/2004	1.39%	1.43%
1FR048	S	(225,000)	99.51	(223,907)	6/18/2004	6/18/2004	912795RH6	10/21/2004	1.38%	1.41%
1FR048	B	175,000	99.47	174,076	6/18/2004	6/18/2004	912795RJ2	10/28/2004	1.41%	1.44%
1FR048	B	1,475,000	99.62	1,469,454	6/24/2004	6/24/2004	912795RF0	10/7/2004	1.29%	1.32%
1FR048	B	1,475,000	99.58	1,468,805	6/24/2004	6/24/2004	912795RG8	10/14/2004	1.32%	1.35%
1FR048	B	1,475,000	99.54	1,468,274	6/24/2004	6/24/2004	912795RH6	10/21/2004	1.37%	1.40%
1FR048	B	475,000	99.31	471,708	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.57%	1.58%
1FR048	B	475,000	99.25	471,428	6/25/2004	6/28/2004	912795RQ6	12/9/2004	NULL	NULL
1FR048	B	2,000,000	99.35	1,987,080	6/25/2004	6/28/2004	912795RN3	11/26/2004	1.52%	1.55%
1FR048	B	2,000,000	99.31	1,986,140	6/25/2004	6/28/2004	912795RP8	12/2/2004	1.57%	1.58%
1FR048	B	2,000,000	99.71	1,994,240	6/25/2004	6/25/2004	912795RC7	9/16/2004	1.23%	1.26%
1FR048	B	2,000,000	99.68	1,993,660	6/25/2004	6/25/2004	912795RD5	9/23/2004	1.26%	1.28%
1FR048	B	2,000,000	99.25	1,984,960	6/25/2004	6/28/2004	912795RQ6	12/9/2004	NULL	NULL
1FR048	B	2,000,000	99.41	1,988,100	6/25/2004	6/25/2004	912795RL7	11/12/2004	1.52%	1.53%
1FR048	B	2,000,000	99.38	1,987,500	6/25/2004	6/25/2004	912795RM5	11/18/2004	1.54%	1.55%
1FR048	B	1,275,000	99.51	1,268,740	6/28/2004	6/29/2004	912795RJ2	10/28/2004	1.45%	1.52%
1FR048	B	1,275,000	99.46	1,268,153	6/28/2004	6/29/2004	912795RK9	11/4/2004	1.51%	1.58%
1FR048	S	(1,475,000)	99.82	(1,472,330)	8/18/2004	8/18/2004	912795RF0	10/7/2004	1.30%	1.32%
1FR048	S	(1,475,000)	99.79	(1,471,947)	8/18/2004	8/18/2004	912795RG8	10/14/2004	1.30%	1.32%
1FR048	S	(1,475,000)	99.76	(1,471,386)	8/18/2004	8/18/2004	912795RH6	10/21/2004	1.37%	1.38%
1FR048	S	(1,275,000)	99.70	(1,271,137)	8/18/2004	8/18/2004	912795RK9	11/4/2004	1.39%	1.40%
1FR048	S	(700,000)	99.57	(696,990)	8/18/2004	8/18/2004	912795RP8	12/2/2004	1.44%	1.48%
1FR048	S	(2,000,000)	99.88	(1,997,520)	8/19/2004	8/19/2004	912795RD5	9/23/2004	1.25%	1.30%
1FR048	S	(2,000,000)	99.63	(1,992,660)	8/19/2004	8/19/2004	912795RM5	11/18/2004	1.43%	1.44%
1FR048	S	(2,000,000)	99.61	(1,992,200)	8/19/2004	8/19/2004	912795RN3	11/26/2004	1.40%	1.44%
1FR048	S	(2,000,000)	99.90	(1,998,060)	8/19/2004	8/20/2004	912795RC7	9/16/2004	1.30%	1.32%
1FR048	S	(1,450,000)	99.74	(1,446,172)	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.37%	1.38%
1FR048	S	(2,000,000)	99.67	(1,993,460)	8/19/2004	8/20/2004	912795RL7	11/12/2004	1.39%	1.40%
1FR048	B	1,775,000	99.74	1,770,314	8/19/2004	8/20/2004	912795RJ2	10/28/2004	1.37%	1.38%
1FR048	S	(1,775,000)	99.75	(1,770,509)	8/20/2004	8/23/2004	912795RJ2	10/28/2004	1.36%	1.38%
1FR048	S	(1,775,000)	99.60	(1,767,936)	8/20/2004	8/23/2004	912795RP8	12/2/2004	1.41%	1.45%
1FR048	S	(2,475,000)	99.55	(2,463,863)	8/20/2004	8/23/2004	912795RQ6	12/9/2004	1.47%	1.50%
1FR048	B	2,425,000	99.65	2,416,561	9/17/2004	9/17/2004	912795RP8	12/2/2004	1.61%	1.65%
1FR048	B	2,425,000	99.62	2,415,712	9/17/2004	9/17/2004	912795RQ6	12/9/2004	1.62%	1.67%
1FR048	B	2,700,000	99.48	2,686,068	9/20/2004	9/20/2004	912795RU7	1/6/2005	1.70%	1.72%
1FR048	B	2,700,000	99.44	2,684,907	9/20/2004	9/20/2004	912795RV5	1/13/2005	1.73%	1.75%
1FR048	B	2,700,000	99.40	2,683,719	9/20/2004	9/20/2004	912795RW3	1/20/2005	1.76%	1.78%
1FR048	B	2,150,000	99.36	2,136,326	9/21/2004	9/21/2004	912795RX1	1/27/2005	1.78%	1.81%
1FR048	B	2,150,000	99.33	2,135,488	9/21/2004	9/21/2004	912795RY9	2/3/2005	1.79%	1.81%
1FR048	B	1,750,000	99.30	1,737,663	9/22/2004	9/22/2004	912795RZ6	2/10/2005	1.78%	1.81%
1FR048	B	1,750,000	99.25	1,736,840	9/22/2004	9/22/2004	912795SA0	2/17/2005	1.81%	1.83%
1FR048	B	1,750,000	99.21	1,736,140	9/22/2004	9/22/2004	912795SB8	2/24/2005	1.83%	1.85%
1FR048	B	75,000	99.62	74,715	9/30/2004	9/30/2004	912795RS2	12/23/2004	1.62%	1.64%
1FR048	S	(75,000)	99.75	(74,815)	11/3/2004	11/3/2004	912795RS2	12/23/2004	1.77%	1.82%
1FR048	B	50,000	99.71	49,856	11/3/2004	11/3/2004	912795RT0	12/30/2004	1.80%	1.84%
1FR048	B	525,000	99.75	523,709	11/4/2004	11/4/2004	912795RS2	12/23/2004	1.77%	1.81%
1FR048	S	(1,750,000)	99.47	(1,740,655)	11/4/2004	11/4/2004	912795RZ6	2/10/2005	1.94%	1.96%
1FR048	S	(1,750,000)	99.43	(1,739,938)	11/4/2004	11/4/2004	912795SA0	2/17/2005	1.94%	1.96%
1FR048	S	(1,750,000)	99.38	(1,739,220)	11/4/2004	11/4/2004	912795SB8	2/24/2005	1.95%	1.97%
1FR048	S	(2,425,000)	99.83	(2,420,878)	11/5/2004	11/5/2004	912795RQ6	12/9/2004	1.77%	1.82%
1FR048	S	(2,150,000)	99.56	(2,140,540)	11/5/2004	11/5/2004	912795RX1	1/27/2005	1.88%	1.93%
1FR048	S	(2,150,000)	99.51	(2,139,422)	11/5/2004	11/5/2004	912795RY9	2/3/2005	1.94%	1.98%
1FR048	B	450,000	99.68	448,542	11/5/2004	11/5/2004	912795RU7	1/6/2005	1.83%	1.88%
1FR048	S	(2,425,000)	99.88	(2,422,163)	11/8/2004	11/9/2004	912795RP8	12/2/2004	1.81%	1.84%
1FR048	S	(525,000)	99.77	(523,793)	11/8/2004	11/9/2004	912795RS2	12/23/2004	1.87%	1.90%
1FR048	S	(50,000)	99.73	(49,865)	11/8/2004	11/9/2004	912795RT0	12/30/2004	1.88%	1.91%
1FR048	S	(3,150,000)	99.69	(3,140,298)	11/8/2004	11/9/2004	912795RU7	1/6/2005	1.89%	1.92%
1FR048	S	(2,700,000)	99.65	(2,690,631)	11/8/2004	11/9/2004	912795RV5	1/13/2005	1.91%	1.93%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(2,700,000)	99.61	(2,689,470)	11/8/2004	11/9/2004	912795RW3	1/20/2005	1.92%	1.96%
1FR048	B	2,300,000	99.52	2,289,006	11/9/2004	11/9/2004	912795RY9	2/3/2005	1.99%	2.01%
1FR048	B	2,300,000	99.47	2,287,879	11/9/2004	11/9/2004	912795RZ6	2/10/2005	2.03%	2.04%
1FR048	B	1,850,000	99.61	1,842,748	11/16/2004	11/16/2004	912795RX1	1/27/2005	1.93%	1.96%
1FR048	B	1,750,000	99.85	1,747,445	11/16/2004	11/17/2004	912795RR4	12/16/2004	1.81%	1.82%
1FR048	B	1,850,000	99.46	1,840,010	11/16/2004	11/16/2004	912795SA0	2/17/2005	2.08%	2.09%
1FR048	B	1,750,000	99.81	1,746,710	11/16/2004	11/17/2004	912795RS2	12/23/2004	1.87%	1.88%
1FR048	B	1,850,000	99.43	1,839,363	11/16/2004	11/16/2004	912795SB8	2/24/2005	2.06%	2.10%
1FR048	B	1,750,000	99.77	1,745,940	11/16/2004	11/17/2004	912795RT0	12/30/2004	1.92%	1.93%
1FR048	B	1,850,000	99.37	1,838,401	11/16/2004	11/16/2004	912795SC6	3/3/2005	2.10%	2.12%
1FR048	B	1,750,000	99.73	1,745,293	11/16/2004	11/17/2004	912795RU7	1/6/2005	1.92%	1.94%
1FR048	B	1,850,000	99.65	1,843,451	11/16/2004	11/16/2004	912795RW3	1/20/2005	1.94%	1.95%
1FR048	B	1,850,000	99.68	1,844,154	11/16/2004	11/16/2004	912795RV5	1/13/2005	1.93%	1.95%
1FR048	B	1,975,000	99.59	1,966,903	12/2/2004	12/2/2004	912795RZ6	2/10/2005	2.09%	2.11%
1FR048	S	(1,750,000)	99.98	(1,749,703)	12/13/2004	12/13/2004	912795RR4	12/16/2004	1.95%	2.09%
1FR048	B	1,600,000	99.66	1,594,512	12/13/2004	12/13/2004	912795RZ6	2/10/2005	2.05%	2.11%
1FR048	S	(1,850,000)	99.82	(1,846,596)	12/16/2004	12/16/2004	912795RW3	1/20/2005	1.83%	1.94%
1FR048	S	(1,850,000)	99.78	(1,845,856)	12/16/2004	12/16/2004	912795RX1	1/27/2005	1.84%	1.94%
1FR048	S	(2,300,000)	99.73	(2,293,859)	12/16/2004	12/16/2004	912795RY9	2/3/2005	1.88%	1.97%
1FR048	S	(5,875,000)	99.70	(5,857,258)	12/16/2004	12/16/2004	912795RZ6	2/10/2005	1.93%	2.01%
1FR048	B	5,600,000	99.50	5,572,000	12/16/2004	12/16/2004	912795SD4	3/10/2005	2.12%	2.15%
1FR048	S	(1,750,000)	99.97	(1,749,405)	12/17/2004	12/17/2004	912795RS2	12/23/2004	2.00%	2.02%
1FR048	B	1,700,000	99.50	1,691,568	12/17/2004	12/17/2004	912795SD4	3/10/2005	2.13%	2.14%
1FR048	B	2,100,000	99.84	2,096,703	12/21/2004	12/21/2004	912795RW3	1/20/2005	1.86%	1.90%
1FR048	B	2,100,000	99.81	2,095,968	12/21/2004	12/21/2004	912795RX1	1/27/2005	1.84%	1.87%
1FR048	B	2,100,000	99.77	2,095,128	12/21/2004	12/21/2004	912795RY9	2/3/2005	1.89%	1.91%
1FR048	S	(1,750,000)	100.00	(1,749,913)	12/28/2004	12/29/2004	912795RT0	12/30/2004	1.87%	1.93%
1FR048	B	1,750,000	99.56	1,742,265	12/29/2004	12/29/2004	912795SE2	3/17/2005	2.01%	2.10%
1FR048	S	(2,100,000)	99.84	(2,096,724)	12/30/2004	12/31/2004	912795RY9	2/3/2005	1.61%	1.78%
1FR048	S	(1,850,000)	99.76	(1,845,486)	12/30/2004	12/31/2004	912795SA0	2/17/2005	1.81%	1.89%
1FR048	S	(1,850,000)	99.72	(1,844,802)	12/30/2004	12/31/2004	912795SB8	2/24/2005	1.83%	1.90%
1FR048	S	(1,850,000)	99.66	(1,843,655)	12/30/2004	12/31/2004	912795SC6	3/3/2005	1.96%	2.03%
1FR048	S	(7,300,000)	99.62	(7,272,187)	12/30/2004	12/31/2004	912795SD4	3/10/2005	1.98%	2.04%
1FR048	S	(1,750,000)	99.58	(1,742,580)	12/30/2004	12/31/2004	912795SE2	3/17/2005	2.01%	2.06%
1FR048	S	(1,750,000)	99.98	(1,749,668)	12/30/2004	12/31/2004	912795RU7	1/6/2005	NULL	NULL
1FR048	S	(1,850,000)	99.95	(1,849,057)	12/30/2004	12/31/2004	912795RV5	1/13/2005	1.24%	1.66%
1FR048	S	(2,100,000)	99.91	(2,098,110)	12/30/2004	12/31/2004	912795RW3	1/20/2005	1.53%	1.77%
1FR048	S	(2,100,000)	99.88	(2,097,417)	12/30/2004	12/31/2004	912795RX1	1/27/2005	1.57%	1.72%
1FR048	B	75,000	99.40	74,547	12/31/2004	12/31/2004	912795SH5	4/7/2005	2.21%	2.28%
1FR048	B	75,000	99.34	74,502	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.27%	2.31%
1FR048	B	2,050,000	99.40	2,037,618	12/31/2004	12/31/2004	912795SH5	4/7/2005	2.21%	2.28%
1FR048	B	2,050,000	99.34	2,036,388	12/31/2004	12/31/2004	912795SJ1	4/14/2005	2.27%	2.31%
1FR048	B	2,050,000	99.28	2,035,281	12/31/2004	12/31/2004	912795SK8	4/21/2005	2.30%	2.33%
1FR048	B	2,050,000	99.23	2,034,215	12/31/2004	12/31/2004	912795SL6	4/28/2005	2.33%	2.37%
1FR048	B	2,050,000	99.17	2,032,924	12/31/2004	12/31/2004	912795SM4	5/5/2005	2.36%	2.39%
1FR048	B	2,050,000	99.12	2,031,878	12/31/2004	12/31/2004	912795SN2	5/12/2005	2.38%	2.41%
1FR048	B	2,050,000	99.07	2,030,915	12/31/2004	12/31/2004	912795SP7	5/19/2005	2.36%	2.41%
1FR048	B	2,050,000	99.01	2,029,705	12/31/2004	12/31/2004	912795SQ5	5/26/2005	2.42%	2.47%
1FR048	B	2,050,000	98.95	2,028,393	12/31/2004	12/31/2004	912795SR3	6/2/2005	2.46%	2.49%
1FR048	B	2,050,000	98.89	2,027,307	12/31/2004	12/31/2004	912795SS1	6/9/2005	2.47%	2.49%
1FR048	B	2,050,000	98.79	2,025,134	12/31/2004	12/31/2004	912795SU6	6/23/2005	2.50%	2.55%
1FR048	B	2,050,000	98.85	2,026,323	12/31/2004	12/31/2004	912795ST9	6/16/2005	2.46%	2.49%
1FR048	B	150,000	98.91	148,362	1/25/2005	1/25/2005	912795SV4	6/30/2005	2.49%	2.53%
1FR048	S	(2,050,000)	99.29	(2,035,445)	1/25/2005	1/25/2005	912795SN2	5/12/2005	2.35%	2.58%
1FR048	S	(2,050,000)	99.24	(2,034,482)	1/25/2005	1/25/2005	912795SP7	5/19/2005	2.34%	2.40%
1FR048	S	(2,050,000)	99.14	(2,032,288)	1/26/2005	1/26/2005	912795SR3	6/2/2005	2.43%	2.45%
1FR048	S	(2,050,000)	99.07	(2,030,997)	1/26/2005	1/26/2005	912795SS1	6/9/2005	2.46%	2.49%
1FR048	S	(2,050,000)	99.40	(2,037,762)	1/26/2005	1/27/2005	912795SL6	4/28/2005	2.36%	2.38%
1FR048	S	(2,050,000)	99.35	(2,036,655)	1/26/2005	1/27/2005	912795SM4	5/5/2005	2.37%	2.41%
1FR048	S	(2,050,000)	99.03	(2,030,156)	1/26/2005	1/27/2005	912795ST9	6/16/2005	2.47%	2.50%
1FR048	S	(2,050,000)	98.97	(2,028,906)	1/26/2005	1/27/2005	912795SU6	6/23/2005	2.52%	2.55%
1FR048	S	(2,125,000)	99.51	(2,114,588)	1/26/2005	1/27/2005	912795SJ1	4/14/2005	2.29%	2.31%
1FR048	B	1,925,000	98.92	1,904,172	1/26/2005	1/27/2005	912795SV4	6/30/2005	2.52%	2.54%
1FR048	S	(2,125,000)	99.56	(2,115,714)	1/26/2005	1/28/2005	912795SH5	4/7/2005	2.26%	2.28%
1FR048	S	(2,050,000)	99.46	(2,038,951)	1/26/2005	1/28/2005	912795SK8	4/21/2005	2.34%	2.37%
1FR048	S	(2,075,000)	98.93	(2,052,694)	1/26/2005	1/28/2005	912795SV4	6/30/2005	2.52%	2.54%
1FR048	S	(2,050,000)	99.20	(2,033,662)	1/26/2005	1/26/2005	912795SQ5	5/26/2005	2.37%	2.40%
1FR048	B	25,000	99.58	24,895	2/17/2005	2/18/2005	912795SK8	4/21/2005	2.42%	2.43%
1FR048	S	(25,000)	99.68	(24,921)	3/7/2005	3/7/2005	912795SK8	4/21/2005	2.53%	2.54%
1FR048	B	225,000	99.69	224,303	3/7/2005	3/8/2005	912795SK8	4/21/2005	2.53%	2.54%
1FR048	B	825,000	99.71	822,566	3/10/2005	3/10/2005	912795SK8	4/21/2005	2.51%	2.54%
1FR048	B	75,000	99.73	74,798	3/14/2005	3/14/2005	912795SK8	4/21/2005	2.53%	2.57%
1FR048	B	1,825,000	99.29	1,812,024	3/15/2005	3/15/2005	912795ST9	6/16/2005	2.71%	2.75%
1FR048	B	1,825,000	99.24	1,811,057	3/15/2005	3/15/2005	912795SU6	6/23/2005	2.74%	2.76%
1FR048	B	1,825,000	99.18	1,810,090	3/15/2005	3/15/2005	912795SV4	6/30/2005	2.72%	2.75%
1FR048	B	2,500,000	98.95	2,473,775	3/16/2005	3/17/2005	912795VJ7	7/28/2005	2.84%	2.87%
1FR048	B	2,325,000	99.13	2,304,796	3/16/2005	3/16/2005	912795VF5	7/7/2005	2.76%	2.78%
1FR048	B	2,500,000	98.88	2,472,000	3/16/2005	3/17/2005	912795VK4	8/4/2005	2.87%	2.90%
1FR048	B	2,325,000	99.07	2,303,447	3/16/2005	3/16/2005	912795VG3	7/14/2005	2.78%	2.80%
1FR048	B	2,500,000	98.82	2,470,500	3/16/2005	3/17/2005	912795VL2	8/11/2005	2.87%	2.91%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	2,325,000	99.00	2,301,797	3/16/2005	3/16/2005	912795VH1	7/21/2005	2.82%	2.83%
1FR048	B	1,650,000	98.75	1,629,392	3/16/2005	3/18/2005	912795VM0	8/18/2005	2.65%	2.96%
1FR048	B	1,650,000	98.68	1,628,286	3/16/2005	3/18/2005	912795VN8	8/25/2005	2.93%	2.96%
1FR048	B	1,650,000	98.62	1,627,263	3/16/2005	3/18/2005	912795VP3	9/1/2005	2.95%	2.99%
1FR048	B	25,000	99.47	24,868	3/30/2005	3/31/2005	912795SS1	6/9/2005	2.71%	2.72%
1FR048	S	(1,125,000)	99.94	(1,124,348)	4/13/2005	4/13/2005	912795SK8	4/21/2005	2.56%	2.59%
1FR048	B	1,250,000	99.58	1,244,800	4/13/2005	4/13/2005	912795SS1	6/9/2005	2.61%	2.63%
1FR048	S	(2,325,000)	99.60	(2,315,654)	5/20/2005	5/20/2005	912795VG3	7/14/2005	2.61%	2.64%
1FR048	S	(2,325,000)	99.55	(2,314,514)	5/20/2005	5/20/2005	912795VH1	7/21/2005	2.60%	2.63%
1FR048	S	(2,500,000)	99.48	(2,487,025)	5/20/2005	5/20/2005	912795VJ7	7/28/2005	2.66%	2.71%
1FR048	S	(1,825,000)	99.70	(1,819,598)	5/20/2005	5/20/2005	912795SV4	6/30/2005	2.57%	2.62%
1FR048	B	1,350,000	99.65	1,345,289	5/20/2005	5/20/2005	912795VF5	7/7/2005	2.60%	2.63%
1FR048	B	8,050,000	99.31	7,994,536	5/23/2005	5/23/2005	912795VM0	8/18/2005	2.82%	2.86%
1FR048	S	(1,275,000)	99.88	(1,273,470)	5/23/2005	5/23/2005	912795SS1	6/9/2005	2.40%	2.55%
1FR048	S	(1,825,000)	99.83	(1,821,825)	5/23/2005	5/23/2005	912795ST9	6/16/2005	2.58%	2.62%
1FR048	S	(1,825,000)	99.77	(1,820,803)	5/23/2005	5/23/2005	912795SU6	6/23/2005	2.58%	2.66%
1FR048	S	(3,675,000)	99.67	(3,662,909)	5/23/2005	5/23/2005	912795VF5	7/7/2005	2.61%	2.64%
1FR048	S	(2,500,000)	99.44	(2,485,950)	5/23/2005	5/23/2005	912795VK4	8/4/2005	2.73%	2.76%
1FR048	S	(2,500,000)	99.38	(2,484,450)	5/23/2005	5/23/2005	912795VL2	8/11/2005	2.76%	2.80%
1FR048	S	(9,700,000)	99.32	(9,634,234)	5/24/2005	5/24/2005	912795VM0	8/18/2005	2.81%	2.86%
1FR048	S	(1,650,000)	99.25	(1,637,642)	5/24/2005	5/24/2005	912795VN8	8/25/2005	2.85%	2.90%
1FR048	S	(1,650,000)	99.19	(1,636,668)	5/24/2005	5/24/2005	912795VP3	9/1/2005	2.89%	2.92%
1FR048	B	2,225,000	99.45	2,212,718	5/24/2005	5/24/2005	912795VK4	8/4/2005	2.76%	2.80%
1FR048	B	2,225,000	99.39	2,211,383	5/24/2005	5/24/2005	912795VL2	8/11/2005	2.77%	2.82%
1FR048	B	2,225,000	99.13	2,205,554	5/24/2005	5/24/2005	912795VQ1	9/8/2005	2.90%	2.94%
1FR048	B	50,000	99.20	49,601	6/9/2005	6/9/2005	912795VR9	9/15/2005	2.92%	2.96%
1FR048	B	100,000	99.33	99,331	6/27/2005	6/27/2005	912795VR9	9/15/2005	2.97%	3.01%
1FR048	B	2,400,000	99.14	2,379,408	6/28/2005	6/28/2005	912795VU2	10/6/2005	3.08%	3.11%
1FR048	B	2,400,000	99.07	2,377,608	6/28/2005	6/28/2005	912795VV0	10/13/2005	3.11%	3.14%
1FR048	B	2,400,000	99.00	2,375,976	6/28/2005	6/28/2005	912795VW8	10/20/2005	3.11%	3.15%
1FR048	B	2,525,000	98.95	2,498,563	6/28/2005	6/29/2005	912795VX6	10/27/2005	3.11%	3.14%
1FR048	B	2,525,000	98.89	2,496,846	6/28/2005	6/29/2005	912795VY4	11/3/2005	3.12%	3.15%
1FR048	B	2,525,000	98.85	2,496,064	6/28/2005	6/29/2005	912795VZ1	11/10/2005	3.05%	3.09%
1FR048	B	2,500,000	98.77	2,469,175	6/28/2005	6/30/2005	912795WA5	11/17/2005	3.13%	3.17%
1FR048	B	2,500,000	98.64	2,466,000	6/28/2005	6/30/2005	912795WC1	12/1/2005	3.14%	3.18%
1FR048	S	(2,200,000)	99.79	(2,195,270)	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.36%	3.38%
1FR048	B	2,200,000	98.79	2,173,270	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.36%	3.38%
1FR048	S	(2,225,000)	99.98	(2,224,444)	8/1/2005	8/1/2005	912795VK4	8/4/2005	2.88%	2.95%
1FR048	B	2,200,000	99.79	2,195,270	8/1/2005	8/1/2005	912795WD9	12/8/2005	3.36%	3.38%
1FR048	S	(2,225,000)	99.97	(2,224,399)	8/8/2005	8/8/2005	912795VL2	8/11/2005	3.12%	3.21%
1FR048	B	2,250,000	98.74	2,221,538	8/8/2005	8/8/2005	912795WE7	12/15/2005	3.48%	3.52%
1FR048	S	(200,000)	99.86	(199,712)	8/22/2005	8/23/2005	912795VQ1	9/8/2005	3.19%	3.24%
1FR048	S	(2,025,000)	99.98	(2,024,636)	9/6/2005	9/6/2005	912795VQ1	9/8/2005	NULL	NULL
1FR048	B	2,000,000	99.73	1,994,560	9/6/2005	9/6/2005	912795VU2	10/6/2005	3.26%	3.30%
1FR048	S	(150,000)	99.93	(149,901)	9/8/2005	9/8/2005	912795VR9	9/15/2005	3.37%	3.40%
1FR048	S	(4,400,000)	99.75	(4,388,868)	9/8/2005	9/8/2005	912795VU2	10/6/2005	3.22%	3.27%
1FR048	S	(2,400,000)	99.69	(2,392,584)	9/8/2005	9/8/2005	912795VV0	10/13/2005	3.10%	3.23%
1FR048	B	2,250,000	99.63	2,241,765	9/8/2005	9/8/2005	912795VW8	10/20/2005	3.11%	3.23%
1FR048	S	(4,650,000)	99.64	(4,633,353)	9/8/2005	9/9/2005	912795VW8	10/20/2005	3.11%	3.23%
1FR048	S	(2,525,000)	99.57	(2,514,193)	9/8/2005	9/9/2005	912795VX6	10/27/2005	3.19%	3.25%
1FR048	S	(2,525,000)	99.50	(2,512,375)	9/8/2005	9/9/2005	912795VY4	11/3/2005	3.27%	3.31%
1FR048	S	(2,525,000)	99.43	(2,510,557)	9/8/2005	9/9/2005	912795VZ1	11/10/2005	3.32%	3.36%
1FR048	S	(2,500,000)	99.36	(2,484,000)	9/8/2005	9/9/2005	912795WA5	11/17/2005	3.33%	3.36%
1FR048	B	2,025,000	99.01	2,004,993	9/9/2005	9/9/2005	912795WF4	12/22/2005	3.41%	3.44%
1FR048	B	2,025,000	98.95	2,003,657	9/9/2005	9/9/2005	912795WG2	12/29/2005	3.41%	3.44%
1FR048	B	2,025,000	98.87	2,002,158	9/9/2005	9/9/2005	912795WH0	1/5/2006	3.43%	3.46%
1FR048	S	(2,225,000)	98.74	(2,196,987)	9/12/2005	9/13/2005	912795WK3	1/19/2006	3.51%	3.54%
1FR048	S	(2,225,000)	98.67	(2,195,296)	9/12/2005	9/13/2005	912795WL1	1/26/2006	3.55%	3.58%
1FR048	S	(2,500,000)	99.24	(2,480,950)	9/12/2005	9/12/2005	912795WC1	12/1/2005	3.38%	3.42%
1FR048	S	(2,200,000)	99.17	(2,181,652)	9/12/2005	9/12/2005	912795WD9	12/8/2005	3.40%	3.44%
1FR048	S	(2,250,000)	99.10	(2,229,728)	9/12/2005	9/12/2005	912795WE7	12/15/2005	3.40%	3.46%
1FR048	S	(2,025,000)	99.02	(2,005,236)	9/12/2005	9/12/2005	912795WF4	12/22/2005	3.44%	3.47%
1FR048	S	(2,025,000)	98.96	(2,003,920)	9/12/2005	9/12/2005	912795WG2	12/29/2005	3.44%	3.47%
1FR048	S	(2,025,000)	98.89	(2,002,421)	9/12/2005	9/12/2005	912795WH0	1/5/2006	3.46%	3.49%
1FR048	B	2,225,000	98.81	2,198,612	9/12/2005	9/12/2005	912795WJ6	1/12/2006	3.45%	3.50%
1FR048	B	2,225,000	98.73	2,196,787	9/12/2005	9/12/2005	912795WK3	1/19/2006	3.51%	3.54%
1FR048	B	2,225,000	98.65	2,194,985	9/12/2005	9/12/2005	912795WL1	1/26/2006	3.55%	3.58%
1FR048	S	(2,225,000)	98.82	(2,198,834)	9/12/2005	9/13/2005	912795WJ6	1/12/2006	3.45%	3.50%
1FR048	B	100,000	98.92	98,917	9/21/2005	9/21/2005	912795WJ6	1/12/2006	3.44%	3.54%
1FR048	B	175,000	98.93	173,122	9/23/2005	9/23/2005	912795WJ6	1/12/2006	3.44%	3.48%
1FR048	B	2,325,000	99.32	2,309,190	9/26/2005	9/27/2005	912795WD9	12/8/2005	3.38%	3.42%
1FR048	B	2,325,000	99.26	2,307,702	9/26/2005	9/27/2005	912795WE7	12/15/2005	3.37%	3.42%
1FR048	B	2,325,000	99.18	2,305,958	9/26/2005	9/27/2005	912795WF4	12/22/2005	3.40%	3.43%
1FR048	B	2,350,000	99.03	2,327,252	9/26/2005	9/26/2005	912795WH0	1/5/2006	3.44%	3.49%
1FR048	B	2,350,000	98.96	2,325,537	9/26/2005	9/26/2005	912795WJ6	1/12/2006	3.46%	3.50%
1FR048	B	2,350,000	98.88	2,323,657	9/26/2005	9/26/2005	912795WK3	1/19/2006	3.50%	3.53%
1FR048	B	2,325,000	99.11	2,304,401	9/26/2005	9/27/2005	912795WG2	12/29/2005	3.41%	3.47%
1FR048	B	25,000	98.68	24,669	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.58%	3.59%
1FR048	B	2,500,000	98.58	2,464,600	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.63%	3.65%
1FR048	B	2,500,000	98.68	2,466,925	9/28/2005	9/29/2005	912795WN7	2/9/2006	3.58%	3.59%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	2,500,000	98.76	2,468,950	9/28/2005	9/29/2005	912795WM9	2/2/2006	3.55%	3.57%
1FR048	B	2,500,000	98.84	2,470,900	9/28/2005	9/29/2005	912795WL1	1/26/2006	3.49%	3.53%
1FR048	B	25,000	98.58	24,646	9/28/2005	9/29/2005	912795WP2	2/16/2006	3.63%	3.65%
1FR048	S	(2,325,000)	99.46	(2,312,375)	10/12/2005	10/12/2005	912795WD9	12/8/2005	3.38%	3.43%
1FR048	S	(2,500,000)	98.92	(2,473,050)	10/12/2005	10/12/2005	912795WL1	1/26/2006	3.62%	3.66%
1FR048	S	(2,500,000)	98.83	(2,470,800)	10/12/2005	10/12/2005	912795WM9	2/2/2006	3.68%	3.72%
1FR048	S	(2,525,000)	98.76	(2,493,690)	10/12/2005	10/12/2005	912795WN7	2/9/2006	3.70%	3.72%
1FR048	S	(2,525,000)	98.67	(2,491,418)	10/12/2005	10/12/2005	912795WP2	2/16/2006	3.75%	3.78%
1FR048	B	2,850,000	98.42	2,804,885	10/12/2005	10/12/2005	912795WS6	3/9/2006	3.84%	3.89%
1FR048	S	(2,325,000)	99.39	(2,310,771)	10/13/2005	10/13/2005	912795WE7	12/15/2005	3.45%	3.52%
1FR048	S	(2,850,000)	98.43	(2,805,312)	10/13/2005	10/13/2005	912795WS6	3/9/2006	3.81%	3.87%
1FR048	B	2,250,000	98.50	2,216,318	10/13/2005	10/13/2005	912795WR8	3/2/2006	3.81%	3.85%
1FR048	S	(2,325,000)	99.31	(2,309,004)	10/14/2005	10/14/2005	912795WF4	12/22/2005	3.52%	3.59%
1FR048	S	(2,325,000)	99.24	(2,307,377)	10/14/2005	10/14/2005	912795WG2	12/29/2005	3.58%	3.63%
1FR048	S	(2,350,000)	99.16	(2,330,284)	10/14/2005	10/14/2005	912795WH0	1/5/2006	3.61%	3.64%
1FR048	S	(2,625,000)	99.07	(2,600,666)	10/14/2005	10/14/2005	912795WJ6	1/12/2006	3.67%	3.71%
1FR048	S	(2,350,000)	98.99	(2,326,195)	10/14/2005	10/14/2005	912795WK3	1/19/2006	3.65%	3.77%
1FR048	S	(2,250,000)	98.51	(2,216,475)	10/14/2005	10/14/2005	912795WR8	3/2/2006	3.81%	3.86%
1FR048	B	2,975,000	98.35	2,925,942	10/14/2005	10/14/2005	912795WT4	3/16/2006	3.84%	3.88%
1FR048	B	2,975,000	98.27	2,923,562	10/14/2005	10/14/2005	912795WU1	3/23/2006	3.85%	3.89%
1FR048	B	2,975,000	98.20	2,921,301	10/14/2005	10/14/2005	912795WV9	3/30/2006	3.85%	3.88%
1FR048	B	50,000	99.11	49,553	10/17/2005	10/17/2005	912795WJ6	1/12/2006	3.68%	3.72%
1FR048	B	50,000	98.15	49,073	10/19/2005	10/19/2005	912795WW7	4/6/2006	3.93%	3.95%
1FR048	S	(2,975,000)	98.41	(2,927,787)	10/19/2005	10/19/2005	912795WT4	3/16/2006	3.86%	3.88%
1FR048	S	(2,975,000)	98.33	(2,925,169)	10/19/2005	10/19/2005	912795WU1	3/23/2006	3.87%	3.90%
1FR048	S	(2,975,000)	98.25	(2,922,789)	10/19/2005	10/19/2005	912795WV9	3/30/2006	3.88%	3.90%
1FR048	S	(50,000)	99.13	(49,563)	10/19/2005	10/19/2005	912795WJ6	1/12/2006	3.67%	3.70%
1FR048	B	100,000	98.17	98,168	10/21/2005	10/21/2005	912795WW7	4/6/2006	3.94%	3.96%
1FR048	B	425,000	98.54	418,799	11/16/2005	11/17/2005	912795WV9	3/30/2006	3.93%	3.95%
1FR048	S	(150,000)	98.44	(147,666)	11/16/2005	11/17/2005	912795WW7	4/6/2006	3.99%	4.01%
1FR048	S	(425,000)	98.64	(419,216)	11/23/2005	11/25/2005	912795WV9	3/30/2006	3.89%	3.94%
1FR048	B	1,075,000	98.46	1,058,402	11/25/2005	11/25/2005	912795WX5	4/13/2006	3.96%	4.00%
1FR048	B	2,575,000	98.61	2,539,233	12/16/2005	12/16/2005	912795WY3	4/20/2006	3.98%	3.99%
1FR048	B	2,575,000	98.53	2,537,148	12/16/2005	12/16/2005	912795WZ0	4/27/2006	3.99%	4.00%
1FR048	B	2,575,000	98.35	2,532,487	12/16/2005	12/16/2005	912795XB2	5/11/2006	4.06%	4.07%
1FR048	B	2,100,000	99.14	2,081,940	12/19/2005	12/19/2005	912795WS6	3/9/2006	3.82%	3.88%
1FR048	B	2,100,000	99.07	2,080,365	12/19/2005	12/19/2005	912795WT4	3/16/2006	3.83%	3.88%
1FR048	B	2,100,000	98.99	2,078,790	12/19/2005	12/19/2005	912795WU1	3/23/2006	3.84%	3.88%
1FR048	B	425,000	99.56	423,113	12/20/2005	12/20/2005	912795WM9	2/2/2006	3.61%	3.63%
1FR048	B	425,000	99.48	422,799	12/20/2005	12/20/2005	912795WN7	2/9/2006	3.64%	3.73%
1FR048	B	425,000	99.40	422,454	12/20/2005	12/20/2005	912795WP2	2/16/2006	3.71%	3.76%
1FR048	B	2,075,000	98.83	2,050,806	12/21/2005	12/21/2005	912795WW7	4/6/2006	3.94%	3.96%
1FR048	B	2,075,000	98.75	2,049,083	12/21/2005	12/21/2005	912795WX5	4/13/2006	3.96%	3.99%
1FR048	B	50,000	98.85	49,426	12/22/2005	12/22/2005	912795WW7	4/6/2006	3.92%	3.95%
1FR048	B	2,050,000	99.33	2,036,204	12/30/2005	12/30/2005	912795WR8	3/2/2006	3.82%	3.92%
1FR048	S	(2,575,000)	98.49	(2,536,092)	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.09%	4.12%
1FR048	B	2,050,000	99.24	2,034,441	12/30/2005	12/30/2005	912795WS6	3/9/2006	3.92%	3.97%
1FR048	B	2,050,000	99.17	2,032,903	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.91%	3.98%
1FR048	B	2,050,000	99.08	2,031,099	12/30/2005	12/30/2005	912795WU1	3/23/2006	3.95%	4.00%
1FR048	B	2,050,000	99.00	2,029,562	12/30/2005	12/30/2005	912795WV9	3/30/2006	3.95%	3.99%
1FR048	B	2,050,000	98.58	2,020,808	12/30/2005	12/30/2005	912795XA4	5/4/2006	4.06%	4.11%
1FR048	B	25,000	98.49	24,622	12/30/2005	12/30/2005	912795XB2	5/11/2006	4.09%	4.12%
1FR048	S	(425,000)	99.63	(423,436)	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.51%	3.89%
1FR048	S	(425,000)	99.56	(423,130)	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.58%	3.89%
1FR048	S	(2,125,000)	98.91	(2,101,816)	12/30/2005	12/30/2005	912795WW7	4/6/2006	3.97%	4.05%
1FR048	S	(425,000)	99.49	(422,820)	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.55%	3.87%
1FR048	B	25,000	98.41	24,601	12/30/2005	12/30/2005	912795XC0	5/18/2006	4.10%	4.13%
1FR048	S	(2,100,000)	99.24	(2,084,061)	12/30/2005	12/30/2005	912795WS6	3/9/2006	3.92%	3.97%
1FR048	S	(2,100,000)	99.17	(2,082,486)	12/30/2005	12/30/2005	912795WT4	3/16/2006	3.91%	3.98%
1FR048	S	(2,100,000)	99.08	(2,080,638)	12/30/2005	12/30/2005	912795WU1	3/23/2006	3.95%	4.00%
1FR048	B	2,050,000	99.63	2,042,456	12/30/2005	12/30/2005	912795WM9	2/2/2006	3.51%	3.89%
1FR048	B	2,050,000	99.56	2,040,960	12/30/2005	12/30/2005	912795WN7	2/9/2006	3.58%	3.89%
1FR048	S	(2,575,000)	98.74	(2,542,452)	12/30/2005	12/30/2005	912795WY3	4/20/2006	4.06%	4.12%
1FR048	B	2,050,000	99.41	2,037,885	12/30/2005	12/30/2005	912795WQ0	2/23/2006	3.62%	3.87%
1FR048	S	(3,150,000)	98.82	(3,112,956)	12/30/2005	12/30/2005	912795WX5	4/13/2006	4.04%	4.09%
1FR048	B	2,050,000	99.49	2,039,443	12/30/2005	12/30/2005	912795WP2	2/16/2006	3.55%	3.87%
1FR048	S	(2,575,000)	98.66	(2,540,469)	12/30/2005	12/30/2005	912795WZ0	4/27/2006	4.06%	4.11%
1FR048	S	(2,050,000)	99.74	(2,044,670)	1/10/2006	1/10/2006	912795WM9	2/2/2006	4.01%	4.06%
1FR048	S	(1,025,000)	99.59	(1,020,746)	1/10/2006	1/10/2006	912795WP2	2/16/2006	3.96%	4.04%
1FR048	S	(2,050,000)	99.66	(2,043,030)	1/10/2006	1/10/2006	912795WN7	2/9/2006	3.98%	4.07%
1FR048	B	250,000	98.51	246,268	1/10/2006	1/10/2006	912795XC0	5/18/2006	4.15%	4.20%
1FR048	S	(2,125,000)	98.78	(2,099,160)	1/11/2006	1/13/2006	912795WZ0	4/27/2006	4.19%	4.22%
1FR048	S	(2,050,000)	99.43	(2,038,274)	1/11/2006	1/11/2006	912795WR8	3/2/2006	4.08%	4.12%
1FR048	S	(2,050,000)	99.35	(2,036,593)	1/11/2006	1/11/2006	912795WS6	3/9/2006	4.09%	4.13%
1FR048	S	(2,125,000)	98.70	(2,097,418)	1/11/2006	1/13/2006	912795XA4	5/4/2006	4.19%	4.23%
1FR048	S	(2,050,000)	99.27	(2,034,953)	1/11/2006	1/11/2006	912795WT4	3/16/2006	4.09%	4.13%
1FR048	B	250,000	98.52	246,288	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.20%	4.23%
1FR048	S	(2,050,000)	99.18	(2,033,231)	1/11/2006	1/11/2006	912795WU1	3/23/2006	4.13%	4.16%
1FR048	S	(2,050,000)	99.10	(2,031,489)	1/11/2006	1/11/2006	912795WV9	3/30/2006	4.14%	4.17%
1FR048	S	(2,050,000)	98.68	(2,022,838)	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.19%	4.23%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(25,000)	98.60	(24,649)	1/11/2006	1/11/2006	912795XB2	5/11/2006	4.20%	4.23%
1FR048	S	(525,000)	98.52	(517,204)	1/11/2006	1/11/2006	912795XC0	5/18/2006	4.20%	4.23%
1FR048	B	2,125,000	98.93	2,102,241	1/11/2006	1/11/2006	912795WX5	4/13/2006	4.17%	4.21%
1FR048	B	2,125,000	98.85	2,100,456	1/11/2006	1/11/2006	912795WY3	4/20/2006	4.19%	4.22%
1FR048	B	2,125,000	98.76	2,098,650	1/11/2006	1/11/2006	912795WZ0	4/27/2006	4.19%	4.22%
1FR048	B	2,125,000	98.68	2,096,929	1/11/2006	1/11/2006	912795XA4	5/4/2006	4.19%	4.23%
1FR048	S	(2,125,000)	98.95	(2,102,751)	1/11/2006	1/13/2006	912795WX5	4/13/2006	4.17%	4.21%
1FR048	S	(2,050,000)	99.51	(2,039,976)	1/11/2006	1/11/2006	912795WQ0	2/23/2006	4.04%	4.08%
1FR048	S	(1,025,000)	99.59	(1,020,808)	1/11/2006	1/11/2006	912795WP2	2/16/2006	4.04%	4.08%
1FR048	S	(2,125,000)	98.87	(2,100,945)	1/11/2006	1/13/2006	912795WY3	4/20/2006	4.19%	4.22%
1FR048	B	100,000	99.15	99,150	1/23/2006	1/23/2006	912795WW7	4/6/2006	4.18%	4.22%
1FR048	B	100,000	99.14	99,144	1/31/2006	1/31/2006	912795WX5	4/13/2006	4.27%	4.29%
1FR048	B	125,000	99.41	124,264	2/15/2006	2/16/2006	912795WW7	4/6/2006	4.31%	4.33%
1FR048	B	50,000	99.55	49,777	2/28/2006	2/28/2006	912795WW7	4/6/2006	4.34%	4.35%
1FR048	B	25,000	99.48	24,870	3/8/2006	3/8/2006	912795WY3	4/20/2006	4.36%	4.39%
1FR048	S	(275,000)	99.67	(274,101)	3/9/2006	3/10/2006	912795WW7	4/6/2006	4.34%	4.36%
1FR048	B	175,000	99.42	173,978	3/9/2006	3/10/2006	912795WZ0	4/27/2006	4.37%	4.38%
1FR048	S	(25,000)	99.50	(24,876)	3/9/2006	3/10/2006	912795WY3	4/20/2006	4.35%	4.37%
1FR048	S	(100,000)	99.59	(99,589)	3/9/2006	3/10/2006	912795WX5	4/13/2006	4.33%	4.34%
1FR048	S	(175,000)	99.49	(174,101)	3/16/2006	3/16/2006	912795WZ0	4/27/2006	4.40%	4.43%
1FR048	B	1,400,000	99.26	1,389,612	3/24/2006	3/27/2006	912795XD8	5/25/2006	4.50%	4.53%
1FR048	B	1,400,000	99.17	1,388,352	3/24/2006	3/27/2006	912795XE6	6/1/2006	4.51%	4.53%
1FR048	B	1,400,000	99.08	1,387,106	3/24/2006	3/27/2006	912795XF3	6/8/2006	4.51%	4.53%
1FR048	B	1,400,000	98.99	1,385,846	3/24/2006	3/27/2006	912795XG1	6/15/2006	4.51%	4.55%
1FR048	B	1,400,000	98.91	1,384,782	3/27/2006	3/28/2006	912795XH9	6/22/2006	4.48%	4.52%
1FR048	B	1,400,000	98.83	1,383,578	3/27/2006	3/28/2006	912795XJ5	6/29/2006	4.48%	4.51%
1FR048	B	1,400,000	98.74	1,382,346	3/27/2006	3/28/2006	912795XK2	7/6/2006	4.49%	4.52%
1FR048	B	1,400,000	98.65	1,381,072	3/27/2006	3/28/2006	912795XL0	7/13/2006	4.50%	4.52%
1FR048	B	1,525,000	98.57	1,503,223	3/28/2006	3/29/2006	912795XM8	7/20/2006	4.53%	4.56%
1FR048	B	1,525,000	98.48	1,501,866	3/28/2006	3/29/2006	912795XN6	7/27/2006	4.53%	4.57%
1FR048	B	1,525,000	98.39	1,500,417	3/28/2006	3/29/2006	912795XP1	8/3/2006	4.55%	4.59%
1FR048	B	1,525,000	98.30	1,498,999	3/28/2006	3/29/2006	912795XQ9	8/10/2006	4.55%	4.60%
1FR048	B	1,475,000	98.22	1,448,730	3/29/2006	3/30/2006	912795XR7	8/17/2006	4.57%	4.61%
1FR048	B	1,475,000	98.12	1,447,300	3/29/2006	3/30/2006	912795XS5	8/24/2006	4.59%	4.61%
1FR048	B	50,000	99.57	49,786	3/31/2006	3/31/2006	912795XA4	5/4/2006	4.51%	4.55%
1FR048	S	(50,000)	99.63	(49,816)	4/4/2006	4/5/2006	912795XA4	5/4/2006	4.54%	4.58%
1FR048	S	(1,400,000)	99.28	(1,389,962)	4/5/2006	4/5/2006	912795XE6	6/1/2006	4.50%	4.54%
1FR048	S	(1,400,000)	99.19	(1,388,702)	4/5/2006	4/5/2006	912795XF3	6/8/2006	4.52%	4.54%
1FR048	S	(1,400,000)	99.11	(1,387,470)	4/5/2006	4/5/2006	912795XG1	6/15/2006	4.51%	4.54%
1FR048	S	(1,400,000)	99.01	(1,386,196)	4/5/2006	4/5/2006	912795XH9	6/22/2006	4.52%	4.54%
1FR048	B	200,000	98.19	196,382	4/5/2006	4/5/2006	912795XS5	8/24/2006	4.60%	4.61%
1FR048	S	(1,400,000)	98.94	(1,385,202)	4/5/2006	4/6/2006	912795XJ5	6/29/2006	4.52%	4.54%
1FR048	S	(1,400,000)	98.85	(1,383,900)	4/5/2006	4/6/2006	912795XK2	7/6/2006	4.54%	4.55%
1FR048	S	(1,400,000)	98.76	(1,382,654)	4/5/2006	4/6/2006	912795XL0	7/13/2006	4.53%	4.54%
1FR048	S	(1,525,000)	98.67	(1,504,763)	4/5/2006	4/6/2006	912795XM8	7/20/2006	4.54%	4.55%
1FR048	S	(1,525,000)	98.61	(1,503,742)	4/5/2006	4/6/2006	912795XN6	7/27/2006	4.48%	4.57%
1FR048	S	(1,525,000)	98.48	(1,501,866)	4/5/2006	4/6/2006	912795XP1	8/3/2006	4.58%	4.60%
1FR048	B	900,000	98.30	884,673	4/5/2006	4/6/2006	912795XR7	8/17/2006	4.60%	4.61%
1FR048	S	(1,400,000)	99.37	(1,391,194)	4/5/2006	4/5/2006	912795XD8	5/25/2006	4.50%	4.54%
1FR048	S	(1,525,000)	98.40	(1,500,539)	4/6/2006	4/7/2006	912795XQ9	8/10/2006	4.59%	4.61%
1FR048	S	(2,375,000)	98.30	(2,334,673)	4/6/2006	4/7/2006	912795XR7	8/17/2006	4.61%	4.62%
1FR048	S	(1,675,000)	98.21	(1,645,051)	4/6/2006	4/7/2006	912795XS5	8/24/2006	4.61%	4.62%
1FR048	B	25,000	99.48	24,871	4/6/2006	4/7/2006	912795XC0	5/18/2006	4.52%	4.55%
1FR048	B	250,000	99.49	248,725	4/20/2006	4/21/2006	912795XE6	6/1/2006	4.47%	4.48%
1FR048	S	(25,000)	99.67	(24,917)	4/20/2006	4/21/2006	912795XC0	5/18/2006	4.44%	4.46%
1FR048	B	25,000	99.57	24,892	4/27/2006	4/28/2006	912795XE6	6/1/2006	4.55%	4.58%
1FR048	S	(275,000)	99.66	(274,071)	5/5/2006	5/5/2006	912795XE6	6/1/2006	4.50%	4.54%
1FR048	B	250,000	99.29	248,235	5/18/2006	5/19/2006	912795XL0	7/13/2006	4.61%	4.64%
1FR048	B	300,000	99.33	297,993	5/22/2006	5/22/2006	912795XL0	7/13/2006	4.60%	4.63%
1FR048	B	50,000	99.35	49,677	5/31/2006	5/31/2006	912795XM8	7/20/2006	4.61%	4.65%
1FR048	B	1,725,000	99.00	1,707,664	6/15/2006	6/15/2006	912795XT3	8/31/2006	4.69%	4.75%
1FR048	B	1,725,000	98.90	1,705,956	6/15/2006	6/15/2006	912795XU0	9/7/2006	4.70%	4.76%
1FR048	B	1,725,000	98.81	1,704,455	6/15/2006	6/15/2006	912795XV8	9/14/2006	4.69%	4.76%
1FR048	B	1,725,000	98.71	1,702,748	6/15/2006	6/15/2006	912795XW6	9/21/2006	4.72%	4.77%
1FR048	S	(550,000)	99.65	(548,059)	6/15/2006	6/15/2006	912795XL0	7/13/2006	4.48%	4.58%
1FR048	S	(50,000)	99.56	(49,778)	6/15/2006	6/15/2006	912795XM8	7/20/2006	4.49%	4.61%
1FR048	B	1,875,000	98.61	1,848,900	6/16/2006	6/16/2006	912795XX4	9/28/2006	4.77%	4.82%
1FR048	B	1,875,000	98.51	1,846,969	6/16/2006	6/16/2006	912795XY2	10/5/2006	4.81%	4.85%
1FR048	B	1,875,000	98.40	1,845,075	6/16/2006	6/16/2006	912795XZ9	10/12/2006	4.84%	4.87%
1FR048	B	1,875,000	98.30	1,843,163	6/16/2006	6/16/2006	912795YA3	10/19/2006	4.85%	4.88%
1FR048	B	1,600,000	98.24	1,571,904	6/19/2006	6/19/2006	912795YB1	10/26/2006	4.90%	4.92%
1FR048	B	1,600,000	98.14	1,570,208	6/19/2006	6/19/2006	912795YC9	11/2/2006	4.92%	4.96%
1FR048	B	1,600,000	98.03	1,568,544	6/19/2006	6/19/2006	912795YD7	11/9/2006	4.93%	4.96%
1FR048	B	1,600,000	97.94	1,567,008	6/19/2006	6/19/2006	912795YE5	11/16/2006	4.94%	4.97%
1FR048	B	100,000	99.67	99,671	6/30/2006	6/30/2006	912795XN6	7/27/2006	4.39%	4.58%
1FR048	S	(100,000)	99.78	(99,784)	7/10/2006	7/10/2006	912795XN6	7/27/2006	4.56%	4.60%
1FR048	B	100,000	99.32	99,318	7/10/2006	7/10/2006	912795XT3	8/31/2006	4.71%	4.72%
1FR048	S	(1,875,000)	98.67	(1,849,988)	7/14/2006	7/14/2006	912795YA3	10/19/2006	4.91%	4.96%
1FR048	S	(1,600,000)	98.57	(1,577,168)	7/14/2006	7/14/2006	912795YB1	10/26/2006	4.91%	4.94%
1FR048	S	(1,600,000)	98.47	(1,575,584)	7/14/2006	7/14/2006	912795YC9	11/2/2006	4.93%	4.96%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(1,600,000)	98.37	(1,573,888)	7/14/2006	7/14/2006	912795YD7	11/9/2006	4.95%	4.98%
1FR048	S	(1,600,000)	98.26	(1,572,224)	7/14/2006	7/14/2006	912795YE5	11/16/2006	4.97%	4.99%
1FR048	S	(1,875,000)	98.77	(1,851,900)	7/14/2006	7/14/2006	912795XZ9	10/12/2006	4.91%	4.93%
1FR048	B	1,825,000	98.15	1,791,146	7/14/2006	7/14/2006	912795YF2	11/24/2006	5.00%	5.02%
1FR048	S	(1,725,000)	99.17	(1,710,648)	7/21/2006	7/21/2006	912795XW6	9/21/2006	4.79%	4.82%
1FR048	S	(1,875,000)	99.07	(1,857,469)	7/21/2006	7/21/2006	912795XX4	9/28/2006	4.85%	4.88%
1FR048	S	(1,875,000)	98.97	(1,855,613)	7/21/2006	7/21/2006	912795XY2	10/5/2006	4.88%	4.91%
1FR048	S	(1,825,000)	98.25	(1,793,063)	7/21/2006	7/21/2006	912795YF2	11/24/2006	4.97%	4.99%
1FR048	B	1,625,000	98.76	1,604,899	7/21/2006	7/21/2006	912795YA3	10/19/2006	4.93%	4.94%
1FR048	B	1,625,000	98.66	1,603,290	7/21/2006	7/21/2006	912795YB1	10/26/2006	4.88%	4.96%
1FR048	B	1,625,000	98.47	1,600,056	7/21/2006	7/21/2006	912795YD7	11/9/2006	4.92%	4.97%
1FR048	B	1,625,000	98.37	1,598,480	7/21/2006	7/21/2006	912795YE5	11/16/2006	4.94%	4.98%
1FR048	S	(1,825,000)	99.46	(1,815,218)	7/21/2006	7/21/2006	912795XT3	8/31/2006	4.68%	4.71%
1FR048	S	(1,725,000)	99.36	(1,714,029)	7/21/2006	7/21/2006	912795XU0	9/7/2006	4.75%	4.77%
1FR048	S	(1,725,000)	99.27	(1,712,373)	7/21/2006	7/21/2006	912795XV8	9/14/2006	4.77%	4.79%
1FR048	B	50,000	98.32	49,160	7/31/2006	7/31/2006	912795YG0	11/30/2006	4.94%	4.96%
1FR048	S	(1,625,000)	98.75	(1,604,671)	8/17/2006	8/17/2006	912795YE5	11/16/2006	4.92%	4.95%
1FR048	B	950,000	98.95	940,006	8/17/2006	8/17/2006	912795YC9	11/2/2006	4.90%	4.92%
1FR048	S	(50,000)	98.56	(49,281)	8/17/2006	8/17/2006	912795YG0	11/30/2006	4.91%	4.94%
1FR048	S	(1,625,000)	99.35	(1,614,421)	9/1/2006	9/1/2006	912795YA3	10/19/2006	4.87%	4.89%
1FR048	S	(1,625,000)	99.26	(1,612,943)	9/1/2006	9/1/2006	912795YB1	10/26/2006	4.85%	4.87%
1FR048	S	(950,000)	99.16	(942,001)	9/1/2006	9/1/2006	912795YC9	11/2/2006	4.87%	4.89%
1FR048	S	(1,625,000)	99.07	(1,609,806)	9/1/2006	9/1/2006	912795YD7	11/9/2006	4.87%	4.89%
1FR048	B	2,925,000	98.56	2,882,822	9/1/2006	9/1/2006	912795YJ4	12/14/2006	4.83%	4.87%
1FR048	B	2,925,000	98.50	2,881,067	9/1/2006	9/1/2006	912795YK1	12/21/2006	4.85%	4.88%
1FR048	S	(2,925,000)	98.71	(2,887,180)	9/15/2006	9/15/2006	912795YK1	12/21/2006	4.79%	4.81%
1FR048	B	2,700,000	98.61	2,662,551	9/15/2006	9/15/2006	912795YL9	12/28/2006	4.78%	4.80%
1FR048	B	1,925,000	99.05	1,906,751	9/26/2006	9/26/2006	912795YH8	12/7/2006	4.72%	4.75%
1FR048	B	1,925,000	98.69	1,899,706	9/26/2006	9/26/2006	912795YM7	1/4/2007	4.73%	4.76%
1FR048	B	1,925,000	98.60	1,897,992	9/26/2006	9/26/2006	912795YN5	1/11/2007	4.71%	4.75%
1FR048	B	1,925,000	98.51	1,896,221	9/26/2006	9/26/2006	912795YP0	1/18/2007	4.71%	4.75%
1FR048	B	1,975,000	98.42	1,943,736	9/27/2006	9/27/2006	912795YQ8	1/25/2007	4.74%	4.76%
1FR048	B	1,975,000	98.31	1,941,702	9/27/2006	9/27/2006	912795YR6	2/1/2007	4.76%	4.78%
1FR048	B	1,975,000	98.22	1,939,865	9/27/2006	9/27/2006	912795YS4	2/8/2007	4.77%	4.79%
1FR048	B	1,975,000	98.12	1,937,949	9/27/2006	9/27/2006	912795YT2	2/15/2007	4.78%	4.80%
1FR048	B	25,000	98.90	24,726	9/29/2006	9/29/2006	912795YK1	12/21/2006	4.74%	4.77%
1FR048	B	25,000	98.25	24,562	10/17/2006	10/17/2006	912795YU9	2/22/2007	4.91%	4.93%
1FR048	S	(25,000)	99.11	(24,777)	10/17/2006	10/17/2006	912795YK1	12/21/2006	4.91%	4.94%
1FR048	S	(2,925,000)	99.33	(2,905,373)	10/26/2006	10/26/2006	912795YJ4	12/14/2006	4.89%	4.93%
1FR048	S	(2,700,000)	99.13	(2,676,483)	10/26/2006	10/26/2006	912795YL9	12/28/2006	4.96%	4.99%
1FR048	S	(1,925,000)	99.44	(1,914,201)	10/26/2006	10/27/2006	912795YH8	12/7/2006	4.92%	4.96%
1FR048	S	(1,925,000)	99.04	(1,906,501)	10/26/2006	10/26/2006	912795YM7	1/4/2007	4.93%	4.95%
1FR048	S	(3,025,000)	98.66	(2,984,495)	10/26/2006	10/27/2006	912795YR6	2/1/2007	4.96%	4.98%
1FR048	S	(1,975,000)	98.57	(1,946,698)	10/26/2006	10/27/2006	912795YS4	2/8/2007	4.96%	4.97%
1FR048	B	1,050,000	98.65	1,035,794	10/26/2006	10/26/2006	912795YR6	2/1/2007	4.96%	4.98%
1FR048	S	(1,975,000)	98.47	(1,944,862)	10/26/2006	10/27/2006	912795YT2	2/15/2007	4.94%	4.96%
1FR048	B	1,250,000	98.27	1,228,425	10/26/2006	10/27/2006	912795YV7	3/1/2007	4.95%	4.97%
1FR048	S	(1,925,000)	99.00	(1,905,673)	10/27/2006	10/30/2006	912795YN5	1/11/2007	4.94%	4.95%
1FR048	S	(1,925,000)	98.90	(1,903,787)	10/27/2006	10/30/2006	912795YP0	1/18/2007	4.95%	4.96%
1FR048	S	(1,975,000)	98.80	(1,951,320)	10/27/2006	10/30/2006	912795YQ8	1/25/2007	4.96%	4.97%
1FR048	S	(25,000)	98.41	(24,603)	10/27/2006	10/30/2006	912795YU9	2/22/2007	4.96%	4.97%
1FR048	S	(1,250,000)	98.32	(1,229,038)	10/27/2006	10/30/2006	912795YV7	3/1/2007	4.95%	4.97%
1FR048	B	100,000	98.13	98,134	10/27/2006	10/30/2006	912795YX3	3/15/2007	4.93%	4.96%
1FR048	S	(100,000)	98.43	(98,428)	11/20/2006	11/20/2006	912795YX3	3/15/2007	4.92%	4.94%
1FR048	B	350,000	98.73	345,541	11/20/2006	11/21/2006	912795YU9	2/22/2007	4.93%	4.95%
1FR048	S	(350,000)	98.81	(345,846)	11/27/2006	11/27/2006	912795YU9	2/22/2007	4.89%	4.91%
1FR048	B	350,000	98.72	345,513	11/27/2006	11/27/2006	912795YV7	3/1/2007	4.90%	4.91%
1FR048	S	(350,000)	98.76	(345,674)	11/30/2006	11/30/2006	912795YV7	3/1/2007	4.88%	4.90%
1FR048	B	1,800,000	99.32	1,787,778	12/26/2006	12/26/2006	912795YT2	2/15/2007	4.77%	4.80%
1FR048	B	1,800,000	99.23	1,786,050	12/26/2006	12/26/2006	912795YU9	2/22/2007	4.79%	4.82%
1FR048	B	1,800,000	99.13	1,784,304	12/26/2006	12/26/2006	912795YV7	3/1/2007	4.81%	4.83%
1FR048	B	1,800,000	99.51	1,791,234	12/26/2006	12/26/2006	912795YR6	2/1/2007	4.72%	4.75%
1FR048	B	1,800,000	99.42	1,789,578	12/26/2006	12/26/2006	912795YS4	2/8/2007	4.72%	4.81%
1FR048	B	2,225,000	99.05	2,203,751	12/27/2006	12/27/2006	912795YW5	3/8/2007	4.81%	4.83%
1FR048	B	2,225,000	98.96	2,201,860	12/27/2006	12/27/2006	912795YX3	3/15/2007	4.78%	4.80%
1FR048	B	2,225,000	98.86	2,199,524	12/27/2006	12/27/2006	912795YY1	3/22/2007	4.82%	4.84%
1FR048	B	2,000,000	98.77	1,975,380	12/28/2006	12/28/2006	912795YZ8	3/29/2007	4.84%	4.87%
1FR048	B	2,000,000	98.68	1,973,540	12/28/2006	12/28/2006	912795ZA2	4/5/2007	4.82%	4.87%
1FR048	B	2,000,000	98.58	1,971,600	12/28/2006	12/28/2006	912795ZB0	4/12/2007	4.84%	4.87%
1FR048	S	(1,800,000)	99.17	(1,784,988)	12/29/2006	12/29/2006	912795YV7	3/1/2007	4.82%	4.86%
1FR048	B	1,450,000	99.56	1,443,577	12/29/2006	12/29/2006	912795YR6	2/1/2007	4.68%	4.75%
1FR048	S	(2,225,000)	99.07	(2,204,308)	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.83%	4.86%
1FR048	B	1,450,000	99.46	1,442,199	12/29/2006	12/29/2006	912795YS4	2/8/2007	4.65%	4.80%
1FR048	B	1,450,000	99.36	1,440,706	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.77%	4.81%
1FR048	S	(2,225,000)	98.98	(2,202,261)	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.82%	4.84%
1FR048	B	1,450,000	99.26	1,439,328	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.81%	4.83%
1FR048	S	(2,225,000)	98.88	(2,200,013)	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.85%	4.88%
1FR048	B	1,450,000	99.17	1,437,907	12/29/2006	12/29/2006	912795YV7	3/1/2007	4.82%	4.86%
1FR048	B	25,000	98.68	24,671	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.87%	4.90%
1FR048	S	(2,000,000)	98.78	(1,975,600)	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.87%	4.89%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	1,450,000	99.07	1,436,515	12/29/2006	12/29/2006	912795YW5	3/8/2007	4.83%	4.86%
1FR048	S	(2,000,000)	98.68	(1,973,640)	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.87%	4.90%
1FR048	B	1,450,000	98.98	1,435,181	12/29/2006	12/29/2006	912795YX3	3/15/2007	4.82%	4.84%
1FR048	B	1,450,000	98.88	1,433,717	12/29/2006	12/29/2006	912795YY1	3/22/2007	4.85%	4.88%
1FR048	S	(2,000,000)	98.59	(1,971,800)	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.86%	4.88%
1FR048	B	1,450,000	98.78	1,432,310	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.87%	4.89%
1FR048	B	1,450,000	98.68	1,430,889	12/29/2006	12/29/2006	912795ZA2	4/5/2007	4.87%	4.90%
1FR048	B	1,450,000	98.59	1,429,555	12/29/2006	12/29/2006	912795ZB0	4/12/2007	4.86%	4.88%
1FR048	B	1,450,000	98.50	1,428,178	12/29/2006	12/29/2006	912795ZC8	4/19/2007	4.86%	4.88%
1FR048	S	(1,800,000)	99.56	(1,792,026)	12/29/2006	12/29/2006	912795YR6	2/1/2007	4.68%	4.75%
1FR048	B	1,450,000	98.40	1,426,757	12/29/2006	12/29/2006	912795ZD6	4/26/2007	4.86%	4.88%
1FR048	S	(1,800,000)	99.46	(1,790,316)	12/29/2006	12/29/2006	912795YS4	2/8/2007	4.65%	4.80%
1FR048	B	1,450,000	98.30	1,425,379	12/29/2006	12/29/2006	912795ZE4	5/3/2007	4.86%	4.88%
1FR048	S	(1,800,000)	99.36	(1,788,462)	12/29/2006	12/29/2006	912795YT2	2/15/2007	4.77%	4.81%
1FR048	B	1,450,000	98.21	1,424,045	12/29/2006	12/29/2006	912795ZF1	5/10/2007	4.86%	4.87%
1FR048	S	(1,800,000)	99.26	(1,786,752)	12/29/2006	12/29/2006	912795YU9	2/22/2007	4.81%	4.83%
1FR048	B	25,000	98.78	24,695	12/29/2006	12/29/2006	912795YZ8	3/29/2007	4.87%	4.89%
1FR048	B	1,450,000	98.31	1,425,524	1/29/2007	1/29/2007	912795ZJ3	5/31/2007	4.97%	4.99%
1FR048	B	1,450,000	98.22	1,424,132	1/29/2007	1/29/2007	912795ZK0	6/7/2007	4.97%	4.99%
1FR048	B	75,000	98.22	73,662	1/29/2007	1/29/2007	912795ZK0	6/7/2007	4.97%	4.99%
1FR048	S	(1,450,000)	99.92	(1,448,898)	1/29/2007	1/29/2007	912795YR6	2/1/2007	4.36%	4.62%
1FR048	S	(1,450,000)	99.83	(1,447,579)	1/29/2007	1/29/2007	912795YS4	2/8/2007	4.59%	4.70%
1FR048	S	(1,450,000)	99.74	(1,446,172)	1/29/2007	1/29/2007	912795YT2	2/15/2007	4.75%	4.80%
1FR048	S	(1,450,000)	99.64	(1,444,737)	1/29/2007	1/29/2007	912795YU9	2/22/2007	4.82%	4.84%
1FR048	B	1,450,000	98.41	1,426,887	1/29/2007	1/29/2007	912795ZH7	5/24/2007	4.98%	5.00%
1FR048	B	1,450,000	98.50	1,428,294	1/29/2007	1/29/2007	912795ZG9	5/17/2007	4.98%	4.99%
1FR048	B	25,000	99.02	24,755	1/31/2007	1/31/2007	912795ZB0	4/12/2007	4.96%	4.98%
1FR048	S	(1,475,000)	99.29	(1,464,513)	2/6/2007	2/6/2007	912795YZ8	3/29/2007	4.99%	5.01%
1FR048	S	(1,475,000)	99.19	(1,463,097)	2/6/2007	2/6/2007	912795ZA2	4/5/2007	4.99%	5.00%
1FR048	S	(1,475,000)	99.10	(1,461,651)	2/6/2007	2/6/2007	912795ZB0	4/12/2007	5.00%	5.01%
1FR048	B	1,475,000	98.23	1,448,878	2/6/2007	2/6/2007	912795ZL8	6/14/2007	4.96%	4.97%
1FR048	B	1,475,000	98.14	1,447,565	2/6/2007	2/6/2007	912795ZM6	6/21/2007	4.95%	4.96%
1FR048	B	1,475,000	98.05	1,446,252	2/6/2007	2/6/2007	912795ZN4	6/28/2007	4.92%	4.93%
1FR048	S	(1,450,000)	99.52	(1,443,026)	2/15/2007	2/16/2007	912795YY1	3/22/2007	5.07%	5.09%
1FR048	S	(1,450,000)	99.13	(1,437,385)	2/15/2007	2/16/2007	912795ZC8	4/19/2007	5.03%	5.05%
1FR048	B	550,000	98.37	541,024	2/15/2007	2/16/2007	912795ZL8	6/14/2007	4.97%	4.98%
1FR048	S	(1,450,000)	99.82	(1,447,361)	2/15/2007	2/16/2007	912795YV7	3/1/2007	5.02%	5.05%
1FR048	S	(1,450,000)	99.72	(1,445,911)	2/15/2007	2/16/2007	912795YW5	3/8/2007	5.06%	5.09%
1FR048	S	(1,450,000)	99.62	(1,444,418)	2/15/2007	2/16/2007	912795YX3	3/15/2007	5.12%	5.13%
1FR048	S	(1,450,000)	99.09	(1,436,776)	2/16/2007	2/20/2007	912795ZD6	4/26/2007	5.03%	5.05%
1FR048	S	(1,450,000)	98.99	(1,435,384)	2/16/2007	2/20/2007	912795ZE4	5/3/2007	5.02%	5.04%
1FR048	S	(1,450,000)	98.90	(1,433,992)	2/16/2007	2/20/2007	912795ZF1	5/10/2007	5.02%	5.03%
1FR048	S	(1,450,000)	98.80	(1,432,542)	2/16/2007	2/20/2007	912795ZG9	5/17/2007	5.01%	5.03%
1FR048	B	100,000	98.42	98,423	2/16/2007	2/20/2007	912795ZL8	6/14/2007	4.97%	4.99%
1FR048	S	(1,525,000)	98.55	(1,502,933)	2/22/2007	2/23/2007	912795ZK0	6/7/2007	4.99%	5.00%
1FR048	S	(2,125,000)	98.47	(2,092,445)	2/22/2007	2/23/2007	912795ZL8	6/14/2007	4.97%	4.97%
1FR048	S	(1,475,000)	98.36	(1,450,869)	2/22/2007	2/23/2007	912795ZM6	6/21/2007	4.97%	4.99%
1FR048	S	(1,475,000)	98.27	(1,449,542)	2/22/2007	2/23/2007	912795ZN4	6/28/2007	4.95%	5.01%
1FR048	B	1,650,000	98.94	1,632,444	2/22/2007	2/23/2007	912795ZF1	5/10/2007	5.03%	5.06%
1FR048	B	1,650,000	98.84	1,630,794	2/22/2007	2/23/2007	912795ZG9	5/17/2007	5.03%	5.05%
1FR048	B	1,450,000	99.12	1,437,168	2/22/2007	2/22/2007	912795ZD6	4/26/2007	5.05%	5.06%
1FR048	S	(1,450,000)	98.73	(1,431,527)	2/22/2007	2/22/2007	912795ZH7	5/24/2007	5.03%	5.04%
1FR048	S	(1,450,000)	99.13	(1,437,371)	2/22/2007	2/23/2007	912795ZD6	4/26/2007	5.05%	5.06%
1FR048	S	(1,450,000)	98.66	(1,430,498)	2/22/2007	2/23/2007	912795ZJ3	5/31/2007	4.98%	5.02%
1FR048	B	700,000	98.67	690,683	3/9/2007	3/9/2007	912795ZL8	6/14/2007	4.92%	4.95%
1FR048	S	(1,650,000)	99.14	(1,635,827)	3/9/2007	3/9/2007	912795ZF1	5/10/2007	4.97%	5.01%
1FR048	S	(1,650,000)	99.05	(1,634,309)	3/9/2007	3/9/2007	912795ZG9	5/17/2007	4.93%	4.98%
1FR048	B	150,000	98.71	148,062	3/12/2007	3/12/2007	912795ZL8	6/14/2007	4.93%	4.96%
1FR048	B	100,000	98.72	98,721	3/19/2007	3/19/2007	912795ZM6	6/21/2007	4.88%	4.91%
1FR048	B	50,000	98.83	49,417	3/20/2007	3/20/2007	912795ZL8	6/14/2007	4.88%	4.89%
1FR048	S	(100,000)	98.73	(98,732)	3/20/2007	3/20/2007	912795ZM6	6/21/2007	4.89%	4.91%
1FR048	B	1,650,000	98.81	1,630,299	3/26/2007	3/26/2007	912795ZM6	6/21/2007	4.92%	4.93%
1FR048	B	1,650,000	98.72	1,628,847	3/26/2007	3/26/2007	912795ZN4	6/28/2007	4.90%	4.91%
1FR048	B	1,650,000	98.63	1,627,313	3/26/2007	3/26/2007	912795ZP9	7/5/2007	4.87%	4.89%
1FR048	B	1,650,000	98.53	1,625,795	3/26/2007	3/26/2007	912795ZQ7	7/12/2007	4.87%	4.88%
1FR048	B	1,650,000	98.44	1,624,277	3/26/2007	3/26/2007	912795ZR5	7/19/2007	4.86%	4.88%
1FR048	B	1,625,000	98.17	1,595,263	3/27/2007	3/27/2007	912795ZU8	8/9/2007	4.86%	4.88%
1FR048	B	1,625,000	98.08	1,593,719	3/27/2007	3/27/2007	912795ZV6	8/16/2007	4.88%	4.89%
1FR048	B	1,625,000	98.27	1,596,806	3/27/2007	3/27/2007	912795ZT1	8/2/2007	4.87%	4.89%
1FR048	B	1,625,000	98.37	1,598,464	3/27/2007	3/27/2007	912795ZS3	7/26/2007	4.84%	4.86%
1FR048	B	1,700,000	97.90	1,664,283	3/28/2007	3/28/2007	912795ZX2	8/30/2007	4.86%	4.88%
1FR048	B	1,700,000	97.81	1,662,753	3/28/2007	3/28/2007	912795ZY0	9/6/2007	4.86%	4.87%
1FR048	B	1,700,000	97.71	1,661,138	3/28/2007	3/28/2007	912795ZZ7	9/13/2007	4.85%	4.87%
1FR048	B	1,700,000	97.99	1,665,898	3/28/2007	3/28/2007	912795ZW4	8/23/2007	4.86%	4.88%
1FR048	B	900,000	97.74	879,669	3/30/2007	3/30/2007	912795ZZ7	9/13/2007	4.86%	4.87%
1FR048	S	(900,000)	98.97	(890,730)	3/30/2007	3/30/2007	912795ZL8	6/14/2007	4.88%	4.90%
1FR048	S	(1,700,000)	98.30	(1,671,083)	4/19/2007	4/19/2007	912795ZW4	8/23/2007	4.84%	4.85%
1FR048	S	(1,700,000)	98.21	(1,669,536)	4/19/2007	4/19/2007	912795ZX2	8/30/2007	4.83%	4.85%
1FR048	S	(1,700,000)	98.11	(1,667,870)	4/19/2007	4/19/2007	912795ZY0	9/6/2007	4.83%	4.85%
1FR048	S	(2,600,000)	98.10	(2,550,496)	4/19/2007	4/19/2007	912795ZZ7	9/13/2007	4.83%	4.84%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(1,625,000)	98.40	(1,598,951)	4/19/2007	4/19/2007	912795ZV6	8/16/2007	4.83%	4.84%
1FR048	B	1,525,000	97.93	1,493,433	4/19/2007	4/19/2007	912795A27	9/20/2007	4.83%	4.84%
1FR048	S	(1,625,000)	98.51	(1,600,755)	4/20/2007	4/20/2007	912795ZU8	8/9/2007	4.83%	4.84%
1FR048	B	1,250,000	97.84	1,223,050	4/20/2007	4/20/2007	912795A35	9/27/2007	4.83%	4.84%
1FR048	S	(1,650,000)	98.88	(1,631,586)	4/20/2007	4/20/2007	912795ZQ7	7/12/2007	4.83%	4.84%
1FR048	S	(1,650,000)	98.79	(1,630,002)	4/20/2007	4/20/2007	912795ZR5	7/19/2007	4.84%	4.84%
1FR048	S	(1,625,000)	98.70	(1,603,859)	4/20/2007	4/20/2007	912795ZS3	7/26/2007	4.81%	4.82%
1FR048	S	(1,625,000)	98.60	(1,602,283)	4/20/2007	4/20/2007	912795ZT1	8/2/2007	4.83%	4.84%
1FR048	S	(1,650,000)	99.05	(1,634,243)	4/25/2007	4/25/2007	912795ZP9	7/5/2007	4.81%	4.84%
1FR048	B	100,000	99.24	99,237	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.80%	4.82%
1FR048	S	(1,525,000)	98.01	(1,494,653)	4/25/2007	4/25/2007	912795A27	9/20/2007	4.82%	4.84%
1FR048	S	(1,250,000)	97.92	(1,223,950)	4/25/2007	4/25/2007	912795A35	9/27/2007	4.82%	4.83%
1FR048	S	(1,650,000)	99.24	(1,637,411)	4/25/2007	4/25/2007	912795ZM6	6/21/2007	4.80%	4.82%
1FR048	S	(1,650,000)	99.14	(1,635,827)	4/25/2007	4/25/2007	912795ZN4	6/28/2007	4.80%	4.83%
1FR048	B	25,000	99.31	24,828	4/30/2007	4/30/2007	912795ZM6	6/21/2007	4.73%	4.77%
1FR048	B	175,000	98.96	173,173	5/21/2007	5/21/2007	912795ZU8	8/9/2007	4.66%	4.72%
1FR048	S	(125,000)	99.72	(124,646)	5/31/2007	5/31/2007	912795ZM6	6/21/2007	4.73%	4.82%
1FR048	B	125,000	99.10	123,878	5/31/2007	5/31/2007	912795ZU8	8/9/2007	4.58%	4.67%
1FR048	S	(300,000)	99.31	(297,915)	6/13/2007	6/15/2007	912795ZU8	8/9/2007	4.51%	4.62%
1FR048	B	275,000	98.87	271,879	6/14/2007	6/15/2007	912795ZZ7	9/13/2007	4.50%	4.56%
1FR048	B	2,150,000	98.57	2,119,169	6/21/2007	6/21/2007	912795A68	10/18/2007	4.48%	4.58%
1FR048	B	25,000	99.41	24,853	6/21/2007	6/21/2007	912795ZU8	8/9/2007	4.27%	4.43%
1FR048	B	2,150,000	98.85	2,125,168	6/21/2007	6/21/2007	912795A27	9/20/2007	4.54%	4.57%
1FR048	B	2,150,000	98.66	2,121,276	6/21/2007	6/21/2007	912795A50	10/11/2007	4.52%	4.62%
1FR048	B	2,150,000	98.76	2,123,362	6/21/2007	6/21/2007	912795A35	9/27/2007	4.51%	4.58%
1FR048	B	2,200,000	98.40	2,164,712	6/22/2007	6/22/2007	912795A76	10/25/2007	4.61%	4.67%
1FR048	B	2,200,000	98.31	2,162,732	6/22/2007	6/22/2007	912795A84	11/1/2007	4.61%	4.64%
1FR048	B	2,200,000	98.21	2,160,510	6/22/2007	6/22/2007	912795A92	11/8/2007	4.62%	4.66%
1FR048	B	25,000	99.42	24,855	6/22/2007	6/22/2007	912795ZU8	8/9/2007	4.31%	4.39%
1FR048	B	2,500,000	98.14	2,453,525	6/25/2007	6/25/2007	912795B26	11/15/2007	4.66%	4.69%
1FR048	B	2,500,000	98.02	2,450,500	6/25/2007	6/25/2007	912795B34	11/23/2007	4.68%	4.72%
1FR048	B	25,000	99.45	24,863	6/25/2007	6/25/2007	912795ZU8	8/9/2007	4.33%	4.45%
1FR048	B	2,500,000	97.94	2,448,425	6/25/2007	6/25/2007	912795B42	11/29/2007	4.69%	4.73%
1FR048	B	50,000	99.49	49,743	6/29/2007	6/29/2007	912795ZU8	8/9/2007	4.43%	4.59%
1FR048	S	(125,000)	99.71	(124,633)	7/17/2007	7/17/2007	912795ZU8	8/9/2007	4.58%	4.61%
1FR048	S	(275,000)	99.26	(272,954)	7/17/2007	7/17/2007	912795ZZ7	9/13/2007	4.61%	4.63%
1FR048	B	425,000	98.10	416,904	7/17/2007	7/17/2007	912795B59	12/6/2007	4.82%	4.83%
1FR048	S	(2,200,000)	98.77	(2,172,896)	8/3/2007	8/6/2007	912795A92	11/8/2007	4.71%	4.76%
1FR048	S	(2,500,000)	98.68	(2,467,100)	8/3/2007	8/6/2007	912795B26	11/15/2007	4.67%	4.72%
1FR048	S	(2,500,000)	98.58	(2,464,500)	8/3/2007	8/6/2007	912795B34	11/23/2007	4.67%	4.71%
1FR048	S	(2,500,000)	98.50	(2,462,550)	8/3/2007	8/6/2007	912795B42	11/29/2007	4.66%	4.73%
1FR048	B	450,000	98.86	444,866	8/3/2007	8/6/2007	912795B59	12/6/2007	4.65%	4.70%
1FR048	S	(450,000)	98.86	(444,866)	8/3/2007	8/6/2007	912795B59	12/6/2007	4.65%	4.70%
1FR048	B	450,000	98.40	442,805	8/3/2007	8/6/2007	912795B59	12/6/2007	4.65%	4.70%
1FR048	S	(300,000)	98.57	(295,707)	8/14/2007	8/14/2007	912795B59	12/6/2007	4.50%	4.63%
1FR048	B	2,300,000	99.41	2,286,315	8/21/2007	8/21/2007	912795A92	11/8/2007	2.70%	3.49%
1FR048	B	2,300,000	99.35	2,285,119	8/21/2007	8/21/2007	912795B26	11/15/2007	2.69%	3.56%
1FR048	B	2,300,000	99.26	2,282,888	8/21/2007	8/21/2007	912795B34	11/23/2007	2.84%	3.67%
1FR048	B	2,300,000	99.18	2,281,025	8/21/2007	8/21/2007	912795B42	11/29/2007	2.96%	3.63%
1FR048	B	25,000	99.08	24,769	8/21/2007	8/21/2007	912795B59	12/6/2007	3.11%	3.50%
1FR048	S	(2,150,000)	99.94	(2,148,603)	9/14/2007	9/14/2007	912795A27	9/20/2007	3.83%	3.95%
1FR048	S	(2,150,000)	99.86	(2,147,033)	9/14/2007	9/14/2007	912795A35	9/27/2007	3.77%	3.92%
1FR048	S	(2,150,000)	99.71	(2,143,851)	9/14/2007	9/14/2007	912795A50	10/11/2007	3.75%	3.90%
1FR048	S	(2,200,000)	99.57	(2,190,452)	9/14/2007	9/14/2007	912795A76	10/25/2007	3.76%	3.87%
1FR048	S	(2,150,000)	99.64	(2,142,325)	9/14/2007	9/14/2007	912795A68	10/18/2007	3.73%	3.86%
1FR048	B	2,375,000	98.72	2,344,481	9/14/2007	9/14/2007	912795C25	1/10/2008	3.90%	3.96%
1FR048	S	(2,200,000)	99.54	(2,189,770)	9/17/2007	9/17/2007	912795A84	11/1/2007	3.71%	3.92%
1FR048	S	(2,300,000)	99.50	(2,288,500)	9/17/2007	9/17/2007	912795A92	11/8/2007	3.76%	3.94%
1FR048	S	(2,300,000)	99.38	(2,285,671)	9/17/2007	9/17/2007	912795B26	11/15/2007	3.78%	3.90%
1FR048	S	(2,300,000)	99.28	(2,283,486)	9/17/2007	9/17/2007	912795B34	11/23/2007	3.84%	3.96%
1FR048	B	2,250,000	98.73	2,221,470	9/17/2007	9/17/2007	912795C25	1/10/2008	3.91%	4.01%
1FR048	S	(2,300,000)	99.20	(2,281,646)	9/18/2007	9/18/2007	912795B42	11/29/2007	3.82%	3.98%
1FR048	S	(600,000)	99.12	(594,708)	9/18/2007	9/18/2007	912795B59	12/6/2007	3.84%	4.02%
1FR048	S	(4,625,000)	98.73	(4,566,401)	9/18/2007	9/18/2007	912795C25	1/10/2008	3.85%	4.02%
1FR048	B	2,450,000	98.95	2,424,300	9/18/2007	9/18/2007	912795B75	12/20/2007	3.89%	4.06%
1FR048	B	2,050,000	99.26	2,034,871	9/24/2007	9/24/2007	912795B59	12/6/2007	3.58%	3.69%
1FR048	B	2,050,000	99.20	2,033,518	9/24/2007	9/24/2007	912795B67	12/13/2007	3.57%	3.68%
1FR048	B	2,050,000	98.95	2,028,496	9/24/2007	9/24/2007	912795B91	1/3/2008	3.71%	3.81%
1FR048	B	2,050,000	98.88	2,026,938	9/24/2007	9/24/2007	912795C25	1/10/2008	3.71%	3.80%
1FR048	B	2,175,000	99.04	2,154,207	9/25/2007	9/25/2007	912795B83	12/27/2007	3.67%	3.70%
1FR048	B	2,175,000	98.73	2,147,291	9/25/2007	9/25/2007	912795C41	1/24/2008	3.77%	3.80%
1FR048	B	2,175,000	98.64	2,145,377	9/25/2007	9/25/2007	912795C58	1/31/2008	3.79%	3.83%
1FR048	B	2,000,000	98.55	1,971,040	9/26/2007	9/26/2007	912795C66	2/7/2008	3.85%	3.89%
1FR048	B	2,000,000	98.48	1,969,520	9/26/2007	9/26/2007	912795C74	2/14/2008	3.84%	3.88%
1FR048	B	2,000,000	98.39	1,967,840	9/26/2007	9/26/2007	912795C82	2/21/2008	3.86%	3.91%
1FR048	B	5,025,000	99.17	4,983,293	10/3/2007	10/3/2007	912795B75	12/20/2007	3.80%	3.88%
1FR048	S	(925,000)	99.46	(920,042)	10/31/2007	10/31/2007	912795B75	12/20/2007	3.78%	3.91%
1FR048	S	(2,050,000)	99.61	(2,041,964)	10/31/2007	10/31/2007	912795B59	12/6/2007	3.85%	3.95%
1FR048	S	(2,050,000)	99.54	(2,040,570)	10/31/2007	10/31/2007	912795B67	12/13/2007	3.77%	3.89%
1FR048	S	(2,175,000)	99.39	(2,161,733)	10/31/2007	10/31/2007	912795B83	12/27/2007	3.79%	3.91%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	2,400,000	98.89	2,373,408	11/7/2007	11/7/2007	912795C90	2/28/2008	3.42%	3.60%
1FR048	B	2,400,000	98.80	2,371,272	11/7/2007	11/7/2007	912795D24	3/6/2008	3.43%	3.60%
1FR048	B	2,400,000	98.76	2,370,120	11/7/2007	11/7/2007	912795D32	3/13/2008	3.44%	3.62%
1FR048	S	(150,000)	99.17	(148,757)	11/8/2007	11/8/2007	912795C33	1/17/2008	3.19%	3.36%
1FR048	B	150,000	99.17	148,757	11/8/2007	11/8/2007	912795C66	2/7/2008	3.22%	3.38%
1FR048	B	150,000	99.17	148,757	11/8/2007	11/8/2007	912795C33	1/17/2008	3.19%	3.36%
1FR048	S	(6,550,000)	99.65	(6,527,010)	11/14/2007	11/15/2007	912795B75	12/20/2007	3.60%	3.75%
1FR048	S	(2,050,000)	99.57	(2,041,247)	11/14/2007	11/15/2007	912795B91	1/3/2008	3.06%	3.20%
1FR048	S	(2,050,000)	99.51	(2,039,894)	11/14/2007	11/15/2007	912795C25	1/10/2008	3.14%	3.26%
1FR048	S	(2,175,000)	99.39	(2,161,646)	11/14/2007	11/15/2007	912795C41	1/24/2008	3.15%	3.25%
1FR048	B	2,450,000	98.88	2,422,658	11/15/2007	11/15/2007	912795D40	3/20/2008	3.16%	3.21%
1FR048	S	(2,175,000)	99.38	(2,161,580)	11/20/2007	11/21/2007	912795C58	1/31/2008	2.89%	3.15%
1FR048	S	(2,150,000)	99.31	(2,135,144)	11/20/2007	11/21/2007	912795C66	2/7/2008	3.06%	3.21%
1FR048	S	(2,000,000)	99.24	(1,984,740)	11/20/2007	11/21/2007	912795C74	2/14/2008	3.12%	3.25%
1FR048	S	(2,000,000)	99.17	(1,983,440)	11/20/2007	11/21/2007	912795C82	2/21/2008	3.14%	3.27%
1FR048	S	(1,575,000)	98.94	(1,558,352)	11/20/2007	11/21/2007	912795D40	3/20/2008	3.09%	3.18%
1FR048	B	3,000,000	99.43	2,982,840	11/28/2007	11/29/2007	912795C66	2/7/2008	2.88%	2.94%
1FR048	B	3,000,000	99.36	2,980,890	11/28/2007	11/29/2007	912795C74	2/14/2008	2.92%	2.97%
1FR048	B	3,000,000	99.30	2,979,000	11/28/2007	11/29/2007	912795C82	2/21/2008	2.94%	3.03%
1FR048	B	3,000,000	99.01	2,970,240	11/28/2007	11/29/2007	912795D57	3/27/2008	2.94%	2.99%
1FR048	B	2,875,000	99.60	2,863,443	11/29/2007	11/30/2007	912795C41	1/24/2008	2.59%	2.70%
1FR048	B	2,875,000	99.55	2,861,919	11/29/2007	11/30/2007	912795C58	1/31/2008	2.63%	2.80%
1FR048	B	2,875,000	98.99	2,846,049	11/29/2007	11/30/2007	912795D65	4/3/2008	2.89%	2.94%
1FR048	S	(2,875,000)	99.64	(2,864,621)	12/10/2007	12/11/2007	912795C41	1/24/2008	2.85%	2.99%
1FR048	S	(2,875,000)	99.59	(2,863,069)	12/10/2007	12/11/2007	912795C58	1/31/2008	2.85%	2.96%
1FR048	S	(3,000,000)	99.53	(2,985,930)	12/10/2007	12/11/2007	912795C66	2/7/2008	2.85%	2.95%
1FR048	B	1,950,000	98.94	1,929,272	12/10/2007	12/11/2007	912795D81	4/17/2008	2.96%	3.03%
1FR048	B	2,275,000	99.77	2,269,859	12/20/2007	12/20/2007	912795C41	1/24/2008	2.26%	2.41%
1FR048	B	2,275,000	99.72	2,268,585	12/20/2007	12/20/2007	912795C58	1/31/2008	2.34%	2.49%
1FR048	B	2,275,000	99.66	2,267,265	12/20/2007	12/20/2007	912795C66	2/7/2008	2.47%	2.71%
1FR048	B	2,400,000	98.78	2,370,624	12/31/2007	12/31/2007	912795E49	5/15/2008	3.23%	3.26%
1FR048	S	(1,950,000)	99.07	(1,931,865)	12/31/2007	12/31/2007	912795D81	4/17/2008	3.07%	3.18%
1FR048	S	(2,275,000)	99.83	(2,271,155)	12/31/2007	12/31/2007	912795C41	1/24/2008	2.48%	2.62%
1FR048	B	75,000	99.15	74,362	12/31/2007	12/31/2007	912795D65	4/3/2008	3.08%	3.28%
1FR048	S	(2,275,000)	99.75	(2,269,244)	12/31/2007	12/31/2007	912795C58	1/31/2008	2.59%	2.90%
1FR048	B	2,400,000	99.58	2,389,800	12/31/2007	12/31/2007	912795C82	2/21/2008	2.86%	2.96%
1FR048	S	(2,275,000)	99.71	(2,268,380)	12/31/2007	12/31/2007	912795C66	2/7/2008	2.76%	2.92%
1FR048	B	2,400,000	99.51	2,388,240	12/31/2007	12/31/2007	912795C90	2/28/2008	2.90%	2.99%
1FR048	S	(3,000,000)	99.65	(2,989,500)	12/31/2007	12/31/2007	912795C74	2/14/2008	2.79%	2.96%
1FR048	S	(3,000,000)	99.58	(2,987,400)	12/31/2007	12/31/2007	912795C82	2/21/2008	2.86%	2.96%
1FR048	B	2,400,000	99.45	2,386,800	12/31/2007	12/31/2007	912795D24	3/6/2008	2.93%	3.03%
1FR048	S	(2,400,000)	99.52	(2,388,432)	12/31/2007	12/31/2007	912795C90	2/28/2008	2.90%	2.99%
1FR048	B	2,400,000	99.38	2,385,168	12/31/2007	12/31/2007	912795D32	3/13/2008	2.96%	3.07%
1FR048	S	(2,400,000)	99.46	(2,386,944)	12/31/2007	12/31/2007	912795D24	3/6/2008	2.93%	3.03%
1FR048	B	2,400,000	99.30	2,383,296	12/31/2007	12/31/2007	912795D40	3/20/2008	3.05%	3.15%
1FR048	S	(2,400,000)	99.39	(2,385,408)	12/31/2007	12/31/2007	912795D32	3/13/2008	2.96%	3.07%
1FR048	B	2,400,000	99.23	2,381,616	12/31/2007	12/31/2007	912795D57	3/27/2008	3.08%	3.19%
1FR048	S	(875,000)	99.31	(868,989)	12/31/2007	12/31/2007	912795D40	3/20/2008	3.05%	3.15%
1FR048	B	2,400,000	99.11	2,378,520	12/31/2007	12/31/2007	912795D73	4/10/2008	3.07%	3.21%
1FR048	S	(3,000,000)	99.25	(2,977,530)	12/31/2007	12/31/2007	912795D57	3/27/2008	3.08%	3.19%
1FR048	B	2,400,000	99.06	2,377,392	12/31/2007	12/31/2007	912795D81	4/17/2008	3.07%	3.18%
1FR048	B	2,400,000	98.99	2,375,688	12/31/2007	12/31/2007	912795D99	4/24/2008	3.10%	3.17%
1FR048	S	(2,875,000)	99.18	(2,851,281)	12/31/2007	12/31/2007	912795D65	4/3/2008	3.08%	3.28%
1FR048	B	2,400,000	98.90	2,373,648	12/31/2007	12/31/2007	912795E23	5/1/2008	3.20%	3.23%
1FR048	B	2,400,000	98.84	2,372,232	12/31/2007	12/31/2007	912795E31	5/8/2008	3.21%	3.23%
1FR048	S	(75,000)	99.23	(74,426)	1/7/2008	1/7/2008	912795D65	4/3/2008	3.14%	3.18%
1FR048	B	75,000	99.17	74,378	1/7/2008	1/7/2008	912795D73	4/10/2008	3.16%	3.20%
1FR048	S	(2,400,000)	99.86	(2,396,712)	1/28/2008	1/28/2008	912795C82	2/21/2008	2.03%	2.10%
1FR048	S	(2,400,000)	99.82	(2,395,560)	1/28/2008	1/28/2008	912795C90	2/28/2008	2.08%	2.20%
1FR048	S	(2,400,000)	99.78	(2,394,720)	1/28/2008	1/28/2008	912795D24	3/6/2008	2.01%	2.12%
1FR048	S	(2,400,000)	99.74	(2,393,784)	1/28/2008	1/28/2008	912795D32	3/13/2008	2.00%	2.10%
1FR048	S	(2,400,000)	99.69	(2,392,584)	1/28/2008	1/28/2008	912795D40	3/20/2008	2.09%	2.15%
1FR048	S	(275,000)	99.56	(273,785)	1/28/2008	1/28/2008	912795D73	4/10/2008	2.13%	2.20%
1FR048	S	(200,000)	99.63	(199,260)	2/11/2008	2/11/2008	912795D73	4/10/2008	2.17%	2.28%
1FR048	S	(2,000,000)	99.70	(1,993,940)	2/20/2008	2/20/2008	912795D73	4/10/2008	2.15%	2.20%
1FR048	B	850,000	99.37	844,620	2/20/2008	2/20/2008	912795E72	6/5/2008	2.11%	2.16%
1FR048	B	850,000	99.33	844,263	2/20/2008	2/20/2008	912795E80	6/12/2008	2.11%	2.17%
1FR048	B	50,000	99.70	49,850	2/21/2008	2/21/2008	912795D73	4/10/2008	2.11%	2.21%
1FR048	B	3,050,000	99.64	3,038,929	3/17/2008	3/17/2008	912795F30	7/3/2008	1.15%	1.22%
1FR048	B	3,050,000	99.61	3,038,105	3/17/2008	3/17/2008	912795F48	7/10/2008	1.00%	1.23%
1FR048	B	3,050,000	99.59	3,037,495	3/17/2008	3/17/2008	912795F55	7/17/2008	1.00%	1.24%
1FR048	B	3,050,000	99.56	3,036,672	3/17/2008	3/17/2008	912795F63	7/24/2008	1.00%	1.24%
1FR048	B	100,000	99.56	99,563	3/17/2008	3/17/2008	912795F63	7/24/2008	1.00%	1.24%
1FR048	S	(2,400,000)	99.98	(2,399,472)	3/19/2008	3/19/2008	912795D57	3/27/2008	0.99%	0.99%
1FR048	S	(50,000)	99.98	(49,990)	3/19/2008	3/19/2008	912795D73	4/10/2008	0.21%	0.40%
1FR048	S	(2,400,000)	99.92	(2,397,984)	3/19/2008	3/19/2008	912795D81	4/17/2008	0.21%	0.21%
1FR048	S	(2,400,000)	99.90	(2,397,600)	3/19/2008	3/19/2008	912795D99	4/24/2008	1.00%	1.00%
1FR048	B	1,800,000	99.55	1,791,972	3/19/2008	3/19/2008	912795F89	8/7/2008	1.13%	1.22%
1FR048	B	1,800,000	99.53	1,791,558	3/19/2008	3/19/2008	912795F97	8/14/2008	1.12%	1.21%
1FR048	B	1,800,000	99.49	1,790,784	3/19/2008	3/19/2008	912795G21	8/21/2008	1.16%	1.22%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	B	1,800,000	99.47	1,790,370	3/19/2008	3/19/2008	912795G39	8/28/2008	1.16%	1.22%
1FR048	B	75,000	99.47	74,599	3/19/2008	3/19/2008	912795G39	8/28/2008	1.16%	1.22%
1FR048	B	25,000	99.60	24,899	3/31/2008	3/31/2008	912795F55	7/17/2008	1.31%	1.38%
1FR048	S	(2,400,000)	99.89	(2,397,336)	4/4/2008	4/4/2008	912795E23	5/1/2008	1.42%	1.49%
1FR048	B	275,000	99.32	273,122	4/4/2008	4/7/2008	912795G62	9/18/2008	1.46%	1.50%
1FR048	S	(2,400,000)	99.86	(2,396,664)	4/4/2008	4/4/2008	912795E31	5/8/2008	1.42%	1.47%
1FR048	S	(2,400,000)	99.84	(2,396,232)	4/4/2008	4/4/2008	912795E49	5/15/2008	1.29%	1.44%
1FR048	S	(850,000)	99.77	(848,028)	4/4/2008	4/4/2008	912795E72	6/5/2008	1.29%	1.36%
1FR048	S	(850,000)	99.75	(847,884)	4/4/2008	4/4/2008	912795E80	6/12/2008	1.27%	1.36%
1FR048	S	(3,050,000)	99.67	(3,039,783)	4/4/2008	4/4/2008	912795F48	7/10/2008	1.24%	1.35%
1FR048	B	1,475,000	99.34	1,465,236	4/4/2008	4/4/2008	912795G54	9/11/2008	1.45%	1.49%
1FR048	S	(275,000)	99.40	(273,339)	4/23/2008	4/23/2008	912795G62	9/18/2008	1.44%	1.47%
1FR048	B	250,000	99.43	248,580	4/23/2008	4/23/2008	912795G54	9/11/2008	1.40%	1.45%
1FR048	S	(3,050,000)	99.75	(3,042,497)	5/9/2008	5/9/2008	912795F30	7/3/2008	1.46%	1.61%
1FR048	S	(3,075,000)	99.69	(3,065,345)	5/9/2008	5/9/2008	912795F55	7/17/2008	1.58%	1.64%
1FR048	S	(3,150,000)	99.65	(3,139,101)	5/9/2008	5/9/2008	912795F63	7/24/2008	1.59%	1.64%
1FR048	S	(1,800,000)	99.59	(1,792,530)	5/9/2008	5/9/2008	912795F89	8/7/2008	1.58%	1.65%
1FR048	B	2,000,000	99.36	1,987,180	5/9/2008	5/9/2008	912795G70	9/25/2008	1.60%	1.65%
1FR048	B	1,800,000	99.40	1,789,254	5/16/2008	5/16/2008	912795G54	9/11/2008	1.78%	1.82%
1FR048	S	(2,000,000)	99.34	(1,986,800)	5/16/2008	5/16/2008	912795G70	9/25/2008	1.76%	1.80%
1FR048	B	100,000	99.36	99,355	5/19/2008	5/19/2008	912795G70	9/25/2008	1.78%	1.82%
1FR048	B	3,225,000	99.38	3,204,844	5/27/2008	5/27/2008	912795G70	9/25/2008	1.84%	1.88%
1FR048	B	3,225,000	99.34	3,203,683	5/27/2008	5/27/2008	912795G88	10/2/2008	1.84%	1.87%
1FR048	B	3,225,000	99.31	3,202,619	5/27/2008	5/27/2008	912795G96	10/9/2008	1.84%	1.87%
1FR048	B	3,225,000	99.27	3,201,329	5/27/2008	5/27/2008	912795H20	10/16/2008	1.84%	1.87%
1FR048	B	2,400,000	99.49	2,387,736	5/28/2008	5/28/2008	912795G47	9/4/2008	1.84%	1.88%
1FR048	B	2,400,000	99.23	2,381,544	5/28/2008	5/28/2008	912795H38	10/23/2008	1.86%	1.88%
1FR048	B	2,400,000	99.19	2,380,584	5/28/2008	5/28/2008	912795H46	10/30/2008	1.86%	1.88%
1FR048	S	(1,800,000)	99.91	(1,798,434)	7/21/2008	7/21/2008	912795F97	8/14/2008	1.28%	1.33%
1FR048	S	(1,800,000)	99.89	(1,797,930)	7/21/2008	7/21/2008	912795G21	8/21/2008	1.29%	1.38%
1FR048	S	(1,875,000)	99.86	(1,872,431)	7/21/2008	7/21/2008	912795G39	8/28/2008	1.24%	1.32%
1FR048	S	(2,400,000)	99.83	(2,395,920)	7/21/2008	7/21/2008	912795G47	9/4/2008	1.31%	1.36%
1FR048	S	(3,525,000)	99.81	(3,518,232)	7/21/2008	7/21/2008	912795G54	9/11/2008	1.24%	1.32%
1FR048	S	(3,325,000)	99.76	(3,317,020)	7/21/2008	7/21/2008	912795G70	9/25/2008	1.23%	1.32%
1FR048	B	2,875,000	99.51	2,860,855	7/21/2008	7/21/2008	912795H61	11/13/2008	1.53%	1.64%
1FR048	B	250,000	99.52	248,790	7/21/2008	7/22/2008	912795H61	11/13/2008	1.53%	1.64%
1FR048	S	(3,225,000)	99.72	(3,216,035)	7/22/2008	7/23/2008	912795G88	10/2/2008	1.33%	1.41%
1FR048	B	2,925,000	99.45	2,908,913	7/22/2008	7/23/2008	912795H79	11/20/2008	1.59%	1.65%
1FR048	S	(3,225,000)	99.67	(3,214,325)	7/28/2008	7/28/2008	912795G96	10/9/2008	1.63%	1.65%
1FR048	S	(2,200,000)	99.63	(2,191,882)	7/28/2008	7/28/2008	912795H20	10/16/2008	1.63%	1.67%
1FR048	S	(2,400,000)	99.67	(2,391,984)	8/8/2008	8/8/2008	912795H38	10/23/2008	1.55%	1.57%
1FR048	B	2,225,000	99.44	2,212,451	8/8/2008	8/8/2008	912795H95	12/4/2008	1.67%	1.71%
1FR048	B	325,000	99.67	323,934	8/11/2008	8/11/2008	912795H38	10/23/2008	1.59%	1.73%
1FR048	S	(1,025,000)	99.70	(1,021,905)	8/13/2008	8/13/2008	912795H20	10/16/2008	1.67%	1.70%
1FR048	S	(2,950,000)	99.54	(2,936,342)	8/13/2008	8/13/2008	912795H61	11/13/2008	1.78%	1.82%
1FR048	S	(325,000)	99.69	(323,983)	8/15/2008	8/18/2008	912795H38	10/23/2008	1.67%	1.73%
1FR048	B	100,000	99.42	99,422	8/15/2008	8/18/2008	912795J28	12/11/2008	1.78%	1.83%
1FR048	B	100,000	99.56	99,559	9/10/2008	9/11/2008	912795J36	12/18/2008	1.59%	1.64%
1FR048	S	(2,400,000)	99.79	(2,395,008)	9/10/2008	9/10/2008	912795H46	10/30/2008	1.49%	1.52%
1FR048	B	2,400,000	99.55	2,389,248	9/10/2008	9/10/2008	912795J36	12/18/2008	1.59%	1.64%
1FR048	B	2,825,000	99.53	2,811,638	9/12/2008	9/15/2008	912795J69	1/8/2009	1.46%	1.55%
1FR048	B	2,825,000	99.46	2,809,689	9/12/2008	9/15/2008	912795J77	1/15/2009	1.56%	1.63%
1FR048	B	2,825,000	99.45	2,809,406	9/12/2008	9/15/2008	912795J85	1/22/2009	1.45%	1.54%
1FR048	B	2,825,000	99.40	2,808,135	9/12/2008	9/15/2008	912795J93	1/29/2009	1.50%	1.61%
1FR048	B	1,750,000	99.36	1,738,800	9/19/2008	9/19/2008	912795K59	2/26/2009	1.09%	1.50%
1FR048	B	1,750,000	99.24	1,736,630	9/19/2008	9/19/2008	912795K83	3/19/2009	1.27%	1.52%
1FR048	B	1,750,000	99.67	1,744,208	9/19/2008	9/19/2008	912795K42	2/19/2009	0.77%	0.77%
1FR048	B	150,000	99.41	149,115	9/30/2008	9/30/2008	912795K83	3/19/2009	1.04%	1.30%
1FR048	B	50,000	99.73	49,866	10/10/2008	10/10/2008	912795K75	3/12/2009	0.56%	0.74%
1FR048	S	(175,000)	99.98	(174,967)	10/10/2008	10/10/2008	912795H61	11/13/2008	0.19%	0.19%
1FR048	S	(2,925,000)	99.97	(2,924,210)	10/10/2008	10/10/2008	912795H79	11/20/2008	0.23%	0.23%
1FR048	S	(2,225,000)	99.95	(2,223,776)	10/10/2008	10/10/2008	912795H95	12/4/2008	0.35%	0.35%
1FR048	B	1,325,000	99.85	1,322,960	10/10/2008	10/10/2008	912795K26	2/5/2009	0.43%	0.60%
1FR048	B	1,325,000	99.83	1,322,748	10/10/2008	10/10/2008	912795K34	2/12/2009	0.44%	0.66%
1FR048	B	1,325,000	99.78	1,322,098	10/10/2008	10/10/2008	912795K67	3/5/2009	0.52%	0.71%
1FR048	B	1,325,000	99.73	1,321,449	10/10/2008	10/10/2008	912795K75	3/12/2009	0.56%	0.74%
1FR048	S	(100,000)	99.99	(99,989)	11/6/2008	11/6/2008	912795J28	12/11/2008	0.10%	0.19%
1FR048	S	(2,500,000)	99.93	(2,498,300)	11/6/2008	11/6/2008	912795J36	12/18/2008	0.58%	0.58%
1FR048	S	(2,825,000)	99.96	(2,823,870)	11/6/2008	11/6/2008	912795J69	1/8/2009	0.20%	0.27%
1FR048	S	(2,825,000)	99.95	(2,823,475)	11/6/2008	11/6/2008	912795J77	1/15/2009	0.23%	0.29%
1FR048	S	(2,825,000)	99.93	(2,823,136)	11/6/2008	11/6/2008	912795J85	1/22/2009	0.30%	0.34%
1FR048	S	(2,825,000)	99.93	(2,822,966)	11/6/2008	11/6/2008	912795J93	1/29/2009	0.27%	0.35%
1FR048	S	(1,325,000)	99.90	(1,323,702)	11/6/2008	11/6/2008	912795K34	2/12/2009	0.30%	0.36%
1FR048	B	1,875,000	99.80	1,871,288	11/6/2008	11/6/2008	912795K91	3/26/2009	0.45%	0.50%
1FR048	B	1,875,000	99.75	1,870,331	11/6/2008	11/6/2008	912795L25	4/2/2009	0.59%	0.64%
1FR048	B	1,875,000	99.73	1,869,863	11/6/2008	11/6/2008	912795L33	4/9/2009	0.62%	0.67%
1FR048	S	(1,325,000)	99.92	(1,323,980)	11/7/2008	11/7/2008	912795K26	2/5/2009	0.28%	0.32%
1FR048	S	(1,750,000)	99.89	(1,748,023)	11/7/2008	11/7/2008	912795K42	2/19/2009	0.31%	0.38%
1FR048	S	(1,750,000)	99.89	(1,748,058)	11/7/2008	11/7/2008	912795K59	2/26/2009	0.31%	0.36%
1FR048	S	(1,325,000)	99.87	(1,323,225)	11/7/2008	11/7/2008	912795K67	3/5/2009	0.36%	0.40%

Square One BLMIS Account - Treasury Transactions

Acct	Trans Type	Number of Shares	Reported Price	Value	Trade Date	Settlement Date	CUSIP	Maturity	Market Low Yield	Market High Yield
1FR048	S	(1,375,000)	99.84	(1,372,800)	11/7/2008	11/7/2008	912795K75	3/12/2009	0.42%	0.45%
1FR048	B	525,000	99.72	523,530	11/7/2008	11/7/2008	912795L33	4/9/2009	0.60%	0.68%
1FR048	B	525,000	99.67	523,273	11/7/2008	11/7/2008	912795L41	4/16/2009	0.67%	0.74%
1FR048	S	(1,900,000)	99.87	(1,897,473)	11/10/2008	11/10/2008	912795K83	3/19/2009	0.36%	0.54%
1FR048	S	(1,875,000)	99.83	(1,871,888)	11/10/2008	11/10/2008	912795K91	3/26/2009	0.43%	0.59%
1FR048	S	(1,875,000)	99.77	(1,870,688)	11/10/2008	11/10/2008	912795L25	4/2/2009	0.58%	0.72%
1FR048	S	(2,400,000)	99.74	(2,393,808)	11/10/2008	11/10/2008	912795L33	4/9/2009	0.61%	0.75%
1FR048	S	(525,000)	99.69	(523,352)	11/10/2008	11/10/2008	912795L41	4/16/2009	0.71%	0.80%
1FR048	B	75,000	99.69	74,765	11/10/2008	11/10/2008	912795L41	4/16/2009	0.71%	0.80%
1FR048	B	250,000	99.83	249,575	11/18/2008	11/18/2008	912795L41	4/16/2009	0.39%	0.45%
1FR048	B	2,375,000	99.93	2,373,243	11/19/2008	11/19/2008	912795K91	3/26/2009	0.17%	0.22%
1FR048	S	(2,375,000)	99.96	(2,374,098)	11/20/2008	11/20/2008	912795K91	3/26/2009	0.08%	0.16%
1FR048	B	2,375,000	99.95	2,373,741	11/20/2008	11/20/2008	912795L41	4/16/2009	0.10%	0.20%
1FR048	S	(2,700,000)	99.88	(2,696,706)	11/25/2008	11/25/2008	912795L41	4/16/2009	0.30%	0.32%