

# JPMorgan Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 1707	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	314150RC2	B	38,580,635	40,059,640	97.01	FNMA SF 30 YEAR	POOL-00986183	FNMA SF 30 YEAR
JPMC - 1759	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	31415QTV8	B	10,590,584	10,947,094	97.01	FNMA SF 30 YEAR	POOL-00986264	FNMA SF 30 YEAR
JPMC - 1714	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	31415QY23	B	6,602,723	6,968,578	97.01	FNMA SF 30 YEAR	POOL-00986428	FNMA SF 30 YEAR
JPMC - 4575	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4585	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4596	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4607	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4618	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4629	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728	102.28	FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 1700	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	31415RG32	B	12,361,027	12,846,105	97.01	FNMA SF 30 YEAR	POOL-00986818	FNMA SF 30 YEAR
JPMC - 19096	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415RSR6	B	1,004,979	1,000,000	100.33	FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
JPMC - 19097	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415RSR6	B	1,004,979	1,000,000	100.33	FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
JPMC - 19098	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415RSR6	B	1,004,979	1,000,000	100.33	FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
JPMC - 19099	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415RSR6	B	1,004,979	1,000,000	100.33	FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
JPMC - 19100	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415RSR6	B	1,004,979	1,000,000	100.33	FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
JPMC - 4808	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	5/30/08	8/13/08	NEW	31415RVM3	B	1,380,962	1,482,514	93.00	FNMA SF 30 YEAR	POOL-00987220	FNMA SF 30 YEAR
JPMC - 4807	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	6/5/08	8/13/08	NEW	31415RVP6	B	1,478,663	1,498,629	98.48	FNMA SF 30 YEAR	POOL-00987222	FNMA SF 30 YEAR
JPMC - 4811	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	5/28/08	8/13/08	NEW	31415RVQ4	B	1,003,680	991,932	100.98	FNMA SF 30 YEAR	POOL-00987223	FNMA SF 30 YEAR
JPMC - 1808	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	31415SL91	B	2,789,490	2,870,049	97.01	FNMA SF 30 YEAR	POOL-00987852	FNMA SF 30 YEAR
JPMC - 396	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/4/08	8/4/08	8/13/08	NEW	31415SSD5	B	17,878,618	17,355,600	102.80	FNMA SF 30 YEAR	POOL-00988016	FNMA SF 30 YEAR
JPMC - 395	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/4/08	8/4/08	8/13/08	NEW	31415SSJ2	B	9,578,066	9,288,009	102.91	FNMA SF 30 YEAR	POOL-00988021	FNMA SF 30 YEAR
JPMC - 11321	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	6/11/08	8/21/08	NEW	31415SUR1	B	24,824,278	24,923,419	99.32	FNMA ARMS	POOL-00988092	FNMA ARMS
JPMC - 10023	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/21/08	NEW	31415SUT7	B	1,243,742	1,284,532	96.56	FNMA ARMS	POOL-00988094	FNMA ARMS
JPMC - 10024	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/21/08	NEW	31415SUU4	B	1,038,227	1,057,652	97.91	FNMA ARMS	POOL-00988095	FNMA ARMS
JPMC - 9042	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415SVC3	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
JPMC - 9043	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415SVC3	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
JPMC - 9044	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415SVC3	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
JPMC - 9045	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415SVC3	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
JPMC - 4593	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415TMG2	S	1,024,838	999,900	102.28	FNMA SF 30 YEAR	POOL-00988759	FNMA SF 30 YEAR
JPMC - 4604	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415TMG2	S	1,024,838	999,900	102.28	FNMA SF 30 YEAR	POOL-00988759	FNMA SF 30 YEAR
JPMC - 4615	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415TMG2	S	1,024,838	999,900	102.28	FNMA SF 30 YEAR	POOL-00988759	FNMA SF 30 YEAR
JPMC - 4626	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415TMG2	S	1,024,838	999,900	102.28	FNMA SF 30 YEAR	POOL-00988759	FNMA SF 30 YEAR
JPMC - 4638	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	31415TMG2	S	1,024,838	999,900	102.28	FNMA SF 30 YEAR	POOL-00988759	FNMA SF 30 YEAR
JPMC - 20348	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	B	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20349	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	B	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20350	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	B	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20351	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	B	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 9037	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988962	FNMA 15 YEAR
JPMC - 9038	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988962	FNMA 15 YEAR
JPMC - 9039	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	B	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988962	FNMA 15 YEAR
JPMC - 22226	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	9/11/08	COR	31415U5E3	S	1,041,181	1,000,000	103.94	FNMA SF 30 YEAR	POOL-00990145	FNMA SF 30 YEAR
JPMC - 22234	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	9/11/08	COR	31415U5E3	S	1,041,181	1,000,000	103.94	FNMA SF 30 YEAR	POOL-00990145	FNMA SF 30 YEAR
JPMC - 18362	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VK87	B	47,038,194	50,000,000	93.94	FNMA SF 30 YEAR	POOL-00990519	FNMA SF 30 YEAR

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Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 19759	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/1/08	8/7/08	9/11/08	COR	31415VK87	B	19,106,314	20,309,362	93.94	FNMA SF 30 YEAR	POOL-00990519	FNMA SF 30 YEAR
JPMC - 18357	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	6/30/08	9/11/08	NEW	31415VKQ7	B	13,549,237	13,467,346	100.44	FNMA SF 30 YEAR	POOL-00990503	FNMA SF 30 YEAR
JPMC - 18361	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VKU8	B	47,038,194	50,000,000	93.94	FNMA SF 30 YEAR	POOL-00990507	FNMA SF 30 YEAR
JPMC - 18367	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VKU8	B	18,410,425	19,569,655	93.94	FNMA SF 30 YEAR	POOL-00990507	FNMA SF 30 YEAR
JPMC - 18356	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	6/30/08	9/11/08	NEW	31415VL37	B	11,602,781	11,532,654	100.44	FNMA SF 30 YEAR	POOL-00990546	FNMA SF 30 YEAR
JPMC - 18366	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VL52	B	6,609,104	7,025,253	93.94	FNMA SF 30 YEAR	POOL-00990548	FNMA SF 30 YEAR
JPMC - 18363	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VLA1	B	47,038,194	50,000,000	93.94	FNMA SF 30 YEAR	POOL-00990521	FNMA SF 30 YEAR
JPMC - 18369	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VLA1	B	4,598,143	4,887,669	93.94	FNMA SF 30 YEAR	POOL-00990521	FNMA SF 30 YEAR
JPMC - 18364	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VLH6	B	8,934,262	9,496,817	93.94	FNMA SF 30 YEAR	POOL-00990528	FNMA SF 30 YEAR
JPMC - 9864	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36201X2P2	S	1,014,963	1,117,427	101.18	GNMA SF 30 YEAR	POOL-00606582	GNMA SF 30 YEAR
JPMC - 13147	Principal Trade	GNMA2	G2 MJM	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/25/08	8/25/08	8/28/08	NEW	36202EVH9	S	5,051,797	5,000,000	100.59	G2 MJM	POOL-00004216	G2 MJM ISSUE JUMBO MULTI-
JPMC - 20011	Principal Trade	GNMA2	G2 MJM	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/25/08	9/22/08	COR	36202EVH9	S	5,021,588	5,000,000	100.34	G2 MJM	POOL-00004216	G2 MJM ISSUE JUMBO MULTI-
JPMC - 10020	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/13/08	8/20/08	NEW	36202EVL0	B	10,397,538	11,482,648	90.31	GNMA II-JUMBOS	POOL-00004219	GNMA II-JUMBOS
JPMC - 9997	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	5/20/08	8/20/08	NEW	36202EVN6	B	1,008,684	1,000,000	100.58	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 9998	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	5/15/08	8/20/08	NEW	36202EVN6	B	3,017,615	3,000,000	100.30	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 15295	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	9/4/08	NEW	3137EABQ1	S	23,506,113	23,350,000	100.25	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 15296	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	9/4/08	NEW	3137EABQ1	S	50,334,289	50,000,000	100.25	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 15297	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	9/4/08	NEW	3137EABQ1	S	50,334,289	50,000,000	100.25	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 15478	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	9/4/08	NEW	3137EABQ1	B	28,939,140	28,750,000	100.24	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 16339	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/3/08	9/4/08	CAN	3137EABQ1	B	28,939,140	28,750,000	100.24	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 16340	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/3/08	9/4/08	COR	3137EABQ1	B	28,939,140	28,750,000	100.24	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
JPMC - 15479	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	9/4/08	NEW	3137EABU2	S	28,687,325	28,750,000	99.78	FREDDIE MAC	MAT DT 10/25/10 03.125%	FREDDIE MAC
JPMC - 15779	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/3/08	9/4/08	CAN	3137EABU2	S	28,687,325	28,750,000	99.78	FREDDIE MAC	MAT DT 10/25/10 03.125%	FREDDIE MAC
JPMC - 9999	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/9/08	8/20/08	NEW	36202EVN6	B	1,976,118	2,000,000	98.52	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10001	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	5/20/08	8/20/08	NEW	36202EVN6	B	1,510,917	1,500,000	100.44	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10003	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/4/08	8/20/08	NEW	36202EVN6	B	1,489,120	1,500,000	98.98	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10006	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	B	16,241,978	16,506,133	98.11	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10009	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	B	7,237,291	7,354,996	98.11	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10012	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	B	4,562,239	4,636,438	98.11	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10015	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	B	8,838,674	8,982,424	98.11	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 9993	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/6/08	8/20/08	NEW	36202EVP1	B	1,015,042	1,000,000	101.19	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 9995	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/2/08	8/20/08	NEW	36202EVP1	B	1,524,672	1,500,000	101.33	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 9996	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/4/08	8/20/08	NEW	36202EVP1	B	1,521,625	1,500,000	101.13	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 10002	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	7/3/08	8/20/08	NEW	36202EVP1	B	2,023,208	2,000,000	100.84	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 24155	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	8/22/08	9/22/08	NEW	36202EWF2	B	17,628,119	17,137,283	102.48	GNMA II-JUMBOS	POOL-00004246	GNMA II-JUMBOS
JPMC - 24156	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	8/22/08	9/22/08	NEW	36202EWF2	B	8,087,766	7,862,617	102.48	GNMA II-JUMBOS	POOL-00004246	GNMA II-JUMBOS
JPMC - 11241	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/19/08	8/21/08	NEW	36213U3Y4	S	1,023,366	1,271,190	102.94	GNMA SF 30 YEAR	POOL-00565215	GNMA SF 30 YEAR
JPMC - 11297	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/18/08	8/20/08	NEW	36213U3Y4	S	1,024,677	1,271,190	103.09	GNMA SF 30 YEAR	POOL-00565215	GNMA SF 30 YEAR
JPMC - 12853	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/25/08	8/15/08	8/20/08	COR	36241KNM6	S	1,014,962	1,156,553	101.18	GNMA SF 30 YEAR	POOL-00782196	GNMA SF 30 YEAR
JPMC - 9844	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36241KNP9	S	1,014,963	1,199,268	101.18	GNMA SF 30 YEAR	POOL-00782198	GNMA SF 30 YEAR
JPMC - 9911	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36241KTC2	S	1,014,964	1,017,517	101.18	GNMA SF 30 YEAR	POOL-00782347	GNMA SF 30 YEAR
JPMC - 9912	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36241KTC2	S	1,014,964	1,017,517	101.18	GNMA SF 30 YEAR	POOL-00782347	GNMA SF 30 YEAR
JPMC - 9913	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36241KTC2	S	1,014,964	1,017,517	101.18	GNMA SF 30 YEAR	POOL-00782347	GNMA SF 30 YEAR

JPMorgan Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

**Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades**  
**JPMorgan Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Instrument Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 24100	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24101	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24102	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24103	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24104	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24105	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24106	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24107	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24108	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24109	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24127	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24128	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24129	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24130	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290TSF7	B	1,007,039	1,350,258	100.35	GNMA SF 30 YEAR	POOL-00617118	GNMA SF 30 YEAR
JPMC - 24071	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24072	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24073	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 16585	Principal Trade	GOVAGNCY	FEDERAL FARM CREDIT BANK	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	9/12/08	COR	31331GBE8	B	50,000,000	50,000,000	100.00	FEDERAL FARM CREDIT BANK	MAT DT 10/06/09 02.744%	FEDERAL FARM CREDIT BANK
JPMC - 24074	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24075	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24076	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24077	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24078	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24079	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24080	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24081	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24082	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24083	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24084	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UAX4	B	1,007,038	1,126,803	100.35	GNMA SF 30 YEAR	POOL-00617522	GNMA SF 30 YEAR
JPMC - 24085	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24086	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24087	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24088	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24089	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24090	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24091	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24092	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24093	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36290UDQ6	B	1,007,038	1,203,409	100.35	GNMA SF 30 YEAR	POOL-00617611	GNMA SF 30 YEAR
JPMC - 24121	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24122	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24123	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24124	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24125	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR

JPMorgan Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

**Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades**  
**JPMorgan Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Invoice Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 24126	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294PM40	B	1,012,865	1,312,061	100.94	GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24119	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,012,865	1,270,844	100.94	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24120	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,012,865	1,270,844	100.94	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24133	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24134	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24135	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24136	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24137	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36294QA43	B	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 9848	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36294VRC6	S	1,014,963	1,117,577	101.18	GNMA SF 30 YEAR	POOL-00661183	GNMA SF 30 YEAR
JPMC - 9870	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36294VRC6	S	1,014,963	1,117,577	101.18	GNMA SF 30 YEAR	POOL-00661183	GNMA SF 30 YEAR
JPMC - 9860	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295AGH2	S	1,014,963	1,108,204	101.18	GNMA SF 30 YEAR	POOL-00664500	GNMA SF 30 YEAR
JPMC - 9841	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295B4L4	S	1,014,963	1,058,754	101.18	GNMA SF 30 YEAR	POOL-00666027	GNMA SF 30 YEAR
JPMC - 9861	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295B4L4	S	1,014,963	1,058,754	101.18	GNMA SF 30 YEAR	POOL-00666027	GNMA SF 30 YEAR
JPMC - 9849	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295HNB2	S	1,014,963	1,007,977	101.18	GNMA SF 30 YEAR	POOL-00670986	GNMA SF 30 YEAR
JPMC - 9863	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295HU24	S	1,014,963	1,059,785	101.18	GNMA SF 30 YEAR	POOL-00671201	GNMA SF 30 YEAR
JPMC - 9853	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295JX68	S	1,014,963	1,080,402	101.18	GNMA SF 30 YEAR	POOL-00672201	GNMA SF 30 YEAR
JPMC - 9843	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295KBP7	S	1,014,963	1,084,849	101.18	GNMA SF 30 YEAR	POOL-00672446	GNMA SF 30 YEAR
JPMC - 9856	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295M4G1	S	1,014,963	1,107,403	101.18	GNMA SF 30 YEAR	POOL-00675023	GNMA SF 30 YEAR
JPMC - 11244	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/19/08	8/21/08	NEW	36295NDQ7	S	1,017,732	1,075,890	102.94	GNMA SF 30 YEAR	POOL-00675211	GNMA SF 30 YEAR
JPMC - 9850	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295NG92	S	1,014,963	1,007,815	101.18	GNMA SF 30 YEAR	POOL-00675324	GNMA SF 30 YEAR
JPMC - 9854	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295NG92	S	1,014,963	1,007,815	101.18	GNMA SF 30 YEAR	POOL-00675324	GNMA SF 30 YEAR
JPMC - 9842	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295P3E0	S	1,014,963	1,023,258	101.18	GNMA SF 30 YEAR	POOL-00676797	GNMA SF 30 YEAR
JPMC - 11247	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/19/08	8/21/08	NEW	36295PQ08	S	1,012,690	1,291,049	102.94	GNMA SF 30 YEAR	POOL-00676463	GNMA SF 30 YEAR
JPMC - 9845	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295PRJ3	S	1,014,963	1,114,347	101.18	GNMA SF 30 YEAR	POOL-00676489	GNMA SF 30 YEAR
JPMC - 9869	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QVL1	S	1,014,963	1,195,942	101.18	GNMA SF 30 YEAR	POOL-00677519	GNMA SF 30 YEAR
JPMC - 9868	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QWC0	S	1,014,963	1,053,686	101.18	GNMA SF 30 YEAR	POOL-00677543	GNMA SF 30 YEAR
JPMC - 9865	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QWZ9	S	1,014,963	1,130,636	101.18	GNMA SF 30 YEAR	POOL-00677564	GNMA SF 30 YEAR
JPMC - 9914	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,965	1,093,405	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9941	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9942	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9943	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9944	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9945	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9946	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9952	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9953	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9954	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1,093,403	101.18	GNMA SF 30 YEAR	POOL-00677599	GNMA SF 30 YEAR
JPMC - 9851	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QXL9	S	1,014,963	1,105,826	101.18	GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
JPMC - 9857	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QXL9	S	1,014,963	1,105,826	101.18	GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
JPMC - 9866	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295SC87	S	1,014,963	1,164,875	101.18	GNMA SF 30 YEAR	POOL-00678795	GNMA SF 30 YEAR
JPMC - 9867	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295TSZ8	S	1,014,963	1,052,924	101.18	GNMA SF 30 YEAR	POOL-00680136	GNMA SF 30 YEAR
JPMC - 9847	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295UDB4	S	1,014,963	1,082,976	101.18	GNMA SF 30 YEAR	POOL-00680598	GNMA SF 30 YEAR
JPMC - 9852	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295UE64	S	1,014,963	1,081,582	101.18	GNMA SF 30 YEAR	POOL-00680657	GNMA SF 30 YEAR



JPMorgan Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

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JPMorgan Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

**Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades**  
**JPMorgan Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Invoice Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 9899	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 9900	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 9901	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 9902	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 9903	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 9904	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,965	101.18	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
JPMC - 11310	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	7/16/08	8/20/08	COR	36296DEK0	B	1,016,135	1,000,000	101.30	GNMA SF 30 YEAR	POOL-00687838	GNMA SF 30 YEAR
JPMC - 10017	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DE3	B	1,312,901	1,270,910	102.96	GNMA SF 30 YEAR	POOL-00687845	GNMA SF 30 YEAR
JPMC - 10016	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36296DET1	B	11,483,085	11,115,819	102.96	GNMA SF 30 YEAR	POOL-00687846	GNMA SF 30 YEAR
JPMC - 10019	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	7/30/08	8/20/08	NEW	36296DEV6	B	9,014,185	8,552,301	105.03	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
JPMC - 9881	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296DEV6	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
JPMC - 9883	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296DEV6	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
JPMC - 9885	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296DEV6	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
JPMC - 9888	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296DEV6	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
JPMC - 10018	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	7/30/08	8/20/08	NEW	36296DEW4	B	1,525,885	1,447,699	105.03	GNMA SF 30 YEAR	POOL-00687849	GNMA SF 30 YEAR
JPMC - 24057	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24058	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24059	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24060	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24061	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24062	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24063	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24064	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24065	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24066	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24067	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24068	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24069	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24070	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DG51	B	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
JPMC - 24110	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24111	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24112	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24113	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24114	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24115	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 24116	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	B	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
JPMC - 9446	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/24/08	8/20/08	NEW	36296FAZ6	B	2,416,064	2,513,097	95.88	GNMA SF 30 YEAR	POOL-00689524	GNMA SF 30 YEAR
JPMC - 9445	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/14/08	8/20/08	NEW	36296HJ83	B	1,318,701	1,298,560	101.23	GNMA SF 30 YEAR	POOL-00691587	GNMA SF 30 YEAR
JPMC - 9447	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/14/08	8/20/08	NEW	36296HJH3	B	4,756,487	4,683,839	101.23	GNMA SF 30 YEAR	POOL-00691564	GNMA SF 30 YEAR
JPMC - 9442	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/14/08	8/20/08	NEW	36296HJH9	B	14,445,726	14,225,089	101.23	GNMA SF 30 YEAR	POOL-00691565	GNMA SF 30 YEAR
JPMC - 9444	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/14/08	8/20/08	NEW	36296HJK6	B	50,701,597	49,927,205	101.23	GNMA SF 30 YEAR	POOL-00691566	GNMA SF 30 YEAR
JPMC - 9965	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	7/14/08	8/20/08	NEW	36296HJL4	B	23,644,538	23,283,403	101.23	GNMA SF 30 YEAR	POOL-00691567	GNMA SF 30 YEAR
JPMC - 9448	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/24/08	8/20/08	NEW	36296HJUS9	B	14,752,045	15,344,514	95.88	GNMA SF 30 YEAR	POOL-00691573	GNMA SF 30 YEAR

# JPMorgan Trade Detail for Government Agency Principal Trades

Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 9441	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/2/08	8/20/08	NEW	36296HJT7	B	5,808,044	5,855,780	98.89	GNMA SF 30 YEAR	POOL-00691574	GNMA SF 30 YEAR
JPMC - 9443	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	7/2/08	8/20/08	NEW	36296HKA6	B	2,974,766	2,999,215	98.89	GNMA SF 30 YEAR	POOL-00691589	GNMA SF 30 YEAR
JPMC - 9880	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9882	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9884	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9886	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9889	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9887	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/18/08	8/20/08	NEW	36296MLW6	B	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695241	GNMA SF 30 YEAR
JPMC - 20425	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	7/16/08	9/22/08	NEW	36296MMH8	B	2,824,849	2,743,293	102.59	GNMA SF 30 YEAR	POOL-00695260	GNMA SF 30 YEAR
JPMC - 20423	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	7/16/08	9/22/08	NEW	36296MMJ4	B	6,610,738	6,419,880	102.59	GNMA SF 30 YEAR	POOL-00695261	GNMA SF 30 YEAR
JPMC - 20424	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	8/27/08	9/22/08	NEW	36296MMN5	B	7,057,943	6,712,727	104.73	GNMA SF 30 YEAR	POOL-00695265	GNMA SF 30 YEAR
JPMC - 17497	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	G888	B	4,898,598	5,000,000	97.82	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 17498	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	G888	B	48,739,235	50,000,000	97.33	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 17499	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	G888	B	43,865,311	45,000,000	97.33	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 17500	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	G888	S	50,662,326	50,000,000	101.17	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 17501	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	G888	S	50,662,326	50,000,000	101.17	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 19396	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/8/08	9/11/08	NEW	G888	B	12,736,354	13,000,000	97.82	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 19397	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	9/11/08	NEW	G888	S	13,167,888	13,000,000	101.14	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
JPMC - 198	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	7/2/08	8/13/08	NEW	N999	S	1,006,063	1,000,000	100.41	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 751	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/5/08	8/5/08	8/13/08	NEW	N999	B	1,868,213	1,980,000	94.19	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 752	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/5/08	7/5/08	8/13/08	NEW	N999	S	1,885,228	1,980,000	95.05	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5371	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	B	47,180,990	50,000,000	94.20	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5372	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	B	47,180,990	50,000,000	94.20	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5373	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	B	41,519,271	44,000,000	94.20	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5374	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	47,153,646	50,000,000	94.14	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5375	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	47,153,646	50,000,000	94.14	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5376	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	41,495,208	44,000,000	94.14	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3749	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	7/8/08	8/13/08	NEW	N999	B	40,274,385	41,000,000	98.05	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3751	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	48,919,792	50,000,000	97.66	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3753	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	24,459,896	25,000,000	97.66	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3754	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	4,891,198	5,000,000	97.64	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3755	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	4,891,198	5,000,000	97.64	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3756	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	48,841,667	50,000,000	97.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3759	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	S	5,861,000	6,000,000	97.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3761	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	S	6,837,833	7,000,000	97.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3762	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	S	24,420,833	25,000,000	97.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3763	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	S	39,067,083	40,000,000	97.48	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3764	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	48,824,089	50,000,000	97.46	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3765	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	48,824,089	50,000,000	97.46	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3767	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	7/14/08	8/13/08	NEW	N999	B	50,646,875	50,000,000	101.09	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3768	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	S	50,129,297	50,000,000	100.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3769	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	N999	B	25,671,354	25,000,000	102.47	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 3770	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999	S	25,679,167	25,000,000	102.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]

# JPMorgan Trade Detail for Government Agency Principal Trades

Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 7999	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	6/30/08	8/13/08	NEW	N999	B	1,028,260	1,000,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8001	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/1/08	8/13/08	NEW	N999	S	1,316,697	1,285,000	102.25	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 4221	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/1/08	8/13/08	NEW	N999	B	5,016,055	5,000,000	100.12	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 4222	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/1/08	8/13/08	NEW	N999	B	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 4223	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/1/08	8/13/08	NEW	N999	B	10,010,625	10,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 4224	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/8/08	8/13/08	NEW	N999	S	50,129,297	50,000,000	100.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 4225	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/8/08	8/13/08	NEW	N999	S	15,038,789	15,000,000	100.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8937	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	8/4/08	8/13/08	NEW	N999	B	8,972,203	9,000,000	99.51	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8939	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	7/1/08	8/13/08	NEW	N999	S	8,972,203	9,000,000	99.51	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8904	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	7/2/08	8/13/08	NEW	N999	B	5,710,000	6,000,000	95.00	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8906	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	8/8/08	8/13/08	NEW	N999	S	5,667,578	6,000,000	94.29	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 15251	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	8/1/08	9/11/08	NEW	N999	B	1,312,619	1,285,000	101.97	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 15252	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	8/20/08	9/11/08	NEW	N999	S	1,319,244	1,285,000	102.48	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 14967	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	8/14/08	9/11/08	NEW	N999	B	1,861,784	1,980,000	93.89	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 14968	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	8/5/08	9/11/08	NEW	N999	S	1,863,641	1,980,000	93.98	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17455	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	19,946,528	20,000,000	99.59	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17456	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	4,947,569	5,000,000	98.81	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17458	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	4,985,069	5,000,000	99.56	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17461	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	4,944,444	5,000,000	98.75	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17462	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/5/08	9/11/08	NEW	N999	S	12,714,413	13,025,000	97.48	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17463	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	25,335,069	25,000,000	101.19	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17464	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	5,020,139	5,000,000	100.25	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17465	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,082,639	5,000,000	101.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17466	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,079,514	5,000,000	101.44	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17467	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,079,514	5,000,000	101.44	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17468	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,076,389	5,000,000	101.38	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17469	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	1,014,809	1,000,000	101.33	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17470	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	1,013,247	1,000,000	101.17	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17471	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/28/08	9/11/08	NEW	N999	S	6,913,624	7,000,000	98.61	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17473	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	5,205,903	5,000,000	103.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17474	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,210,590	5,000,000	104.03	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17554	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	5,129,427	5,000,000	102.42	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17555	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,148,958	5,000,000	102.81	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17846	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	N999	B	50,631,076	50,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17847	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	N999	B	50,631,076	50,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17848	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	N999	B	50,631,076	50,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17849	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	N999	B	3,037,865	3,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17850	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	40,625,174	40,000,000	101.41	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17851	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	10,137,153	10,000,000	101.22	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17852	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,056,076	5,000,000	100.97	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17853	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	10,112,153	10,000,000	100.97	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17854	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	25,272,569	25,000,000	100.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17855	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,048,264	5,000,000	100.81	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]



# JPMorgan Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 17856	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,045,139	5,000,000	100.75	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17857	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,045,139	5,000,000	100.75	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17858	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	S	5,032,639	5,000,000	100.50	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17859	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/4/08	9/11/08	NEW	N999	S	38,952,181	39,000,000	99.72	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 17860	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/28/08	9/11/08	NEW	N999	S	3,950,642	4,000,000	98.61	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 18373	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	N999	B	47,038,194	50,000,000	93.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 18374	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	N999	B	40,433,769	42,979,721	93.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 19423	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	9/11/08	NEW	N999	S	49,747,179	50,000,000	99.36	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 19424	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	9/11/08	NEW	N999	S	42,762,397	42,979,721	99.36	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 19633	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/8/08	9/11/08	NEW	N999	B	5,652,083	6,000,000	94.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 19635	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	9/11/08	NEW	N999	S	5,855,990	6,000,000	97.46	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 19636	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/4/08	9/11/08	NEW	N999	B	2,987,240	3,000,000	99.42	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]

JPMorgan Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - JPMorgan Trade Detail for Government Agency Principal Trades  
JPMorgan Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 19637	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/29/08	9/11/08	NEW	N999	S	2,967,552	3,000,000	98.77	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 20167	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	9/11/08	NEW	N999	B	4,945,920	5,000,000	98.77	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 20168	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	9/11/08	NEW	N999	B	1,978,368	2,000,000	98.77	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 20170	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	9/11/08	NEW	N999	B	1,991,493	2,000,000	99.42	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 20174	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/29/08	9/11/08	NEW	N999	S	1,978,368	2,000,000	98.77	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 20175	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/29/08	9/11/08	NEW	N999	S	6,924,288	7,000,000	98.77	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8688	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	8/13/08	8/18/08	NEW	T999	B	3,123,483	3,265,000	95.45	FNMA 15 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8689	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/13/08	7/14/08	8/18/08	NEW	T999	S	3,178,580	3,265,000	97.14	FNMA 15 YEAR	POOL-FFFFFFFF	[NULL]

Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with JPMorgan, only trades selected for additional review are displayed in this appendix.

(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 13713	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/27/08	8/26/08	10/14/08	NEW	G888	S	\$ 4,903,125	5,000,000	98.06	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 15480	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	G888	S	49,259,766	50,000,000	98.52	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 15653	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	8/27/08	10/14/08	NEW	G888	S	4,771,875	5,000,000	95.44	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 15781	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	NEW	G888	B	198,187,500	200,000,000	99.09	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 15707	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	NEW	G888	B	148,710,938	150,000,000	99.14	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 16193	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	G888	S	133,818,750	135,000,000	99.13	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 16347	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	G888	S	29,039,063	30,000,000	96.80	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 17030	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	NEW	G888	B	493,750,000	500,000,000	98.75	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 17452	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	10/14/08	NEW	G888	B	5,010,938	5,000,000	100.22	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19377	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	G888	S	102,375,000	100,000,000	102.38	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19411	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	G888	B	222,750,000	225,000,000	99.00	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19545	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/14/08	NEW	G888	B	353,062,500	350,000,000	100.88	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19762	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	G888	S	183,656,250	180,000,000	102.03	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19764	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	G888	S	76,546,875	75,000,000	102.06	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 20334	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	G888	S	5,038,672	5,000,000	100.77	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 20335	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	G888	S	5,048,047	5,000,000	100.96	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 20336	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	G888	S	5,112,109	5,000,000	102.24	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 20337	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	G888	S	5,167,969	5,000,000	103.36	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 20528	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/12/08	10/14/08	NEW	G888	S	100,562,500	100,000,000	100.56	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 22101	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/12/08	10/14/08	NEW	G888	S	66,360,938	66,000,000	100.55	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 25971	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/18/08	9/19/08	NEW	G888	S	574,084,063	563,000,000	101.97	GOLD PC 30 YEAR - FHLMC	POOL-T0809	[NULL]
JPMC - 3025	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/8/08	8/8/08	10/14/08	NEW	N999	B	169,330,078	180,000,000	94.07	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 3026	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/8/08	8/8/08	10/14/08	NEW	N999	B	364,955,000	376,000,000	97.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 3745	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/6/08	10/14/08	NEW	N999	B	24,734,375	25,000,000	98.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 8037	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/11/08	10/14/08	NEW	N999	B	96,750,000	100,000,000	96.75	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 8172	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/12/08	10/14/08	NEW	N999	S	173,075,625	174,000,000	99.47	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 9417	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	8/12/08	10/14/08	NEW	N999	B	5,084,375	5,000,000	101.69	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 9418	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	8/12/08	10/14/08	NEW	N999	S	25,445,313	25,000,000	101.78	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 9469	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	8/15/08	10/14/08	NEW	N999	B	51,035,156	50,000,000	102.07	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 9806	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	8/13/08	10/14/08	NEW	N999	S	4,842,188	5,000,000	96.84	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 11218	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/18/08	10/14/08	NEW	N999	B	4,723,438	5,000,000	94.47	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 11235	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	8/14/08	10/14/08	NEW	N999	B	9,956,250	10,000,000	99.56	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 12047	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/21/08	8/21/08	10/14/08	NEW	N999	B	50,099,609	50,000,000	100.20	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 12508	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/22/08	8/19/08	10/14/08	NEW	N999	B	4,718,750	5,000,000	94.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 12912	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/25/08	8/25/08	11/13/08	NEW	N999	B	50,027,344	50,000,000	100.05	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 13323	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/25/08	10/14/08	NEW	N999	B	1,022,070,313	1,000,000,000	102.21	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 13324	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/25/08	11/13/08	NEW	N999	S	1,019,375,000	1,000,000,000	101.94	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 13711	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/27/08	8/26/08	10/14/08	NEW	N999	S	511,562,500	500,000,000	102.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 14580	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/29/08	8/26/08	10/14/08	NEW	N999	S	255,625,000	250,000,000	102.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 14970	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	9/2/08	10/14/08	NEW	N999	S	5,018,750	5,000,000	100.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15313	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	8/28/08	10/14/08	NEW	N999	S	226,873,438	230,000,000	98.64	FNMA SF 30 YEAR	POOL-T0810	[NULL]

# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 15314	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	8/28/08	11/13/08	NEW	N999	B	226,334,375	230,000,000	98.41	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 15339	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	11/13/08	NEW	N999	B	50,273,438	50,000,000	100.55	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 15369	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	S	404,234,375	400,000,000	101.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15370	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	B	308,733,750	312,000,000	98.95	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15373	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	B	1,978,750	2,000,000	98.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15482	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	B	49,375,000	50,000,000	98.75	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15348	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	B	3,528,438	3,500,000	100.81	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16175	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	198,875,000	200,000,000	99.44	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16238	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	48,678,438	49,000,000	99.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16239	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	29,784,375	30,000,000	99.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16240	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	149,015,625	150,000,000	99.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16241	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	53,645,625	54,000,000	99.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16234	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	32,089,277	33,000,000	97.24	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16552	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	NEW	N999	S	1,983,281	2,000,000	99.16	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16242	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	S	4,991,406	5,000,000	99.83	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16243	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	S	298,957,031	300,000,000	99.65	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16244	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	152,296,875	150,000,000	101.53	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16245	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	145,921,875	150,000,000	97.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16235	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	5,162,500	5,000,000	103.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16225	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	11/13/08	NEW	N999	B	49,562,500	50,000,000	99.13	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 16226	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	41,187,500	40,000,000	102.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16250	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	NEW	N999	B	6,951,875	7,000,000	99.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16960	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	B	969,375,000	1,000,000,000	96.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16961	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	S	253,437,500	250,000,000	101.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 16962	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	S	101,437,500	100,000,000	101.44	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17116	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	S	19,935,156	20,000,000	99.68	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17325	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	B	5,835,000	6,000,000	97.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17117	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	NEW	N999	B	1,106,787,500	1,112,000,000	99.53	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17368	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	NEW	N999	S	394,875,000	400,000,000	98.72	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17026	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	NEW	N999	B	100,062,500	100,000,000	100.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17214	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	NEW	N999	S	3,826,422	3,800,000	100.70	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17363	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	NEW	N999	B	20,125,000	20,000,000	100.63	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17448	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	10/14/08	NEW	N999	S	98,406,250	100,000,000	98.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17449	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	10/14/08	NEW	N999	S	5,015,625	5,000,000	100.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17450	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/4/08	10/14/08	NEW	N999	S	99,476,563	100,000,000	99.48	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 17451	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/4/08	11/13/08	NEW	N999	B	99,250,000	100,000,000	99.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 18358	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	NEW	N999	B	92,200,781	93,000,000	99.14	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 18359	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	NEW	N999	S	204,750,000	200,000,000	102.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 18360	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	NEW	N999	B	198,296,875	200,000,000	99.15	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 18918	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	NEW	N999	S	25,582,031	25,000,000	102.33	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19004	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	NEW	N999	S	20,471,875	20,000,000	102.36	FNMA SF 30 YEAR	POOL-T0810	[NULL]

# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 19429	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/8/08	10/14/08	COR	N999	B	1,118,151,563	1,110,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19368	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	N999	B	85,783,594	85,000,000	100.92	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19369	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	10/14/08	NEW	N999	S	229,281,250	230,000,000	99.69	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19370	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	10/14/08	NEW	N999	S	249,218,750	250,000,000	99.69	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19371	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	10/14/08	NEW	N999	S	202,437,500	200,000,000	101.22	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19372	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	N999	B	128,085,938	125,000,000	102.47	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19373	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	N999	B	102,468,750	100,000,000	102.47	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19374	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	10/14/08	NEW	N999	S	253,759,766	250,000,000	101.50	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19375	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	11/13/08	NEW	N999	B	201,937,500	200,000,000	100.97	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19376	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	11/13/08	NEW	N999	B	253,125,000	250,000,000	101.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19426	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/14/08	NEW	N999	B	50,531,250	50,000,000	101.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19425	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/25/08	11/13/08	NEW	N999	B	4,999,219	5,000,000	99.98	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19725	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/8/08	10/14/08	NEW	N999	B	4,948,633	5,000,000	98.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19726	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	NEW	N999	S	49,468,750	50,000,000	98.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19727	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/8/08	11/13/08	NEW	N999	S	4,939,063	5,000,000	98.78	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19728	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	NEW	N999	B	100,832,031	100,000,000	100.83	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19729	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/8/08	10/14/08	NEW	N999	S	5,126,563	5,000,000	102.53	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19730	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	NEW	N999	S	51,109,375	50,000,000	102.22	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19770	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	11/13/08	NEW	N999	S	153,146,484	150,000,000	102.10	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19771	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	11/13/08	NEW	N999	S	148,500,000	150,000,000	99.00	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19772	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	11/13/08	NEW	N999	B	302,402,344	300,000,000	100.80	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19761	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	183,909,375	180,000,000	102.17	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20156	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	403,000,000	400,000,000	100.75	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20157	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	S	561,859,375	550,000,000	102.16	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19760	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	100,906,250	100,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19773	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	100,890,625	100,000,000	100.89	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19774	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	100,968,750	100,000,000	100.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19763	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	76,652,344	75,000,000	102.20	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19775	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	84,828,594	83,000,000	102.20	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19777	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	100,968,750	100,000,000	100.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19778	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	100,843,750	100,000,000	100.84	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19765	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	151,523,438	150,000,000	101.02	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19766	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	155,378,906	150,000,000	103.59	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19767	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	S	307,125,000	300,000,000	102.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 19780	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	B	30,241,406	30,000,000	100.80	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20430	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	COR	N999	S	129,238,281	125,000,000	103.39	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20304	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	4,956,250	5,000,000	99.13	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20305	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	99,125,000	100,000,000	99.13	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20306	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	496,250,000	500,000,000	99.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20308	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	NEW	N999	S	495,312,500	500,000,000	99.06	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 20309	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	1,009,063	1,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]



# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 20310	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	5,046,875	5,000,000	100.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20311	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	1,009,531	1,000,000	100.95	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20312	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	10,120,313	10,000,000	101.20	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20313	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	5,045,313	5,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20314	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	5,053,125	5,000,000	101.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20315	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/5/08	10/14/08	NEW	N999	S	497,187,500	500,000,000	99.44	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20316	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	S	1,009,844	1,000,000	100.98	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20317	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	S	5,050,000	5,000,000	101.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20318	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	S	1,010,234	1,000,000	101.02	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20319	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	S	1,009,375	1,000,000	100.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20320	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	S	5,048,438	5,000,000	100.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20321	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	S	202,000,000	200,000,000	101.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20322	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	5,044,531	5,000,000	100.89	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20323	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	100,953,125	100,000,000	100.95	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20324	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	B	1,009,531	1,000,000	100.95	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20325	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	75,750,000	75,000,000	101.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20326	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	5,117,188	5,000,000	102.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20327	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	102,343,750	100,000,000	102.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20328	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	S	5,111,328	5,000,000	102.23	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20329	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	S	153,421,875	150,000,000	102.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20330	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/5/08	10/14/08	NEW	N999	B	77,296,875	75,000,000	103.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20331	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/5/08	10/14/08	NEW	N999	B	206,125,000	200,000,000	103.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20332	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	5,173,438	5,000,000	103.47	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20333	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	B	77,578,125	75,000,000	103.44	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20431	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/12/08	10/14/08	NEW	N999	S	201,843,750	200,000,000	100.92	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22087	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	S	124,680,938	126,000,000	98.95	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22089	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	B	15,835,000	16,000,000	98.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22090	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/12/08	11/13/08	NEW	N999	S	494,843,750	500,000,000	98.97	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 22091	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	B	5,042,188	5,000,000	100.84	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22092	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/12/08	10/14/08	NEW	N999	B	66,453,750	66,000,000	100.69	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22093	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	S	69,517,500	69,000,000	100.75	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22094	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	S	10,075,781	10,000,000	100.76	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22095	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/12/08	10/14/08	NEW	N999	S	504,658,203	500,000,000	100.93	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22096	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	B	5,036,719	5,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22097	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	B	25,230,469	25,000,000	100.92	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22098	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	S	3,022,500	3,000,000	100.75	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22099	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	S	10,081,250	10,000,000	100.81	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22100	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/12/08	11/13/08	NEW	N999	B	503,593,750	500,000,000	100.72	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 22107	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	B	50,453,125	50,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22148	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/11/08	10/14/08	NEW	N999	B	3,021,563	3,000,000	100.72	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22149	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/11/08	10/14/08	NEW	N999	B	2,014,375	2,000,000	100.72	FNMA SF 30 YEAR	POOL-T0810	[NULL]

# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 22257	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/14/08	NEW	N999	B	9,884,375	10,000,000	98.84	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22258	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/14/08	NEW	N999	B	1,008,906	1,000,000	100.89	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22259	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	10/14/08	NEW	N999	S	101,031,250	100,000,000	101.03	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22260	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/14/08	NEW	N999	S	1,007,344	1,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22261	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/14/08	NEW	N999	S	40,362,500	40,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22262	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	10/14/08	NEW	N999	B	25,242,188	25,000,000	100.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22263	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	10/14/08	NEW	N999	B	51,828,125	50,000,000	103.66	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22339	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/4/08	10/14/08	NEW	N999	S	2,974,922	3,000,000	99.16	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23814	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/16/08	10/14/08	NEW	N999	S	12,987,813	13,000,000	99.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22340	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/16/08	10/14/08	NEW	N999	S	8,991,563	9,000,000	99.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23815	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/16/08	10/14/08	NEW	N999	B	24,561,563	24,000,000	102.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22341	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/16/08	10/14/08	NEW	N999	B	17,397,773	17,000,000	102.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23877	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/10/08	10/14/08	NEW	N999	S	123,886,719	125,000,000	99.11	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23886	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	S	555,100,000	560,000,000	99.13	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23887	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	B	2,965,313	3,000,000	98.84	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23888	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/10/08	10/14/08	NEW	N999	B	252,421,875	250,000,000	100.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23889	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	B	565,381,250	560,000,000	100.96	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23890	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/10/08	10/14/08	NEW	N999	S	1,008,594	1,000,000	100.86	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23891	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/10/08	10/14/08	NEW	N999	S	4,041,250	4,000,000	101.03	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23892	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	S	25,183,594	25,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23893	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/10/08	10/14/08	NEW	N999	S	127,890,625	125,000,000	102.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23894	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	S	1,022,344	1,000,000	102.23	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23895	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	B	1,033,125	1,000,000	103.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23945	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/15/08	10/14/08	NEW	N999	B	178,365,000	176,000,000	101.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23947	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/4/08	10/14/08	NEW	N999	S	174,845,000	176,000,000	99.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23951	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/16/08	10/14/08	NEW	N999	B	5,028,125	5,000,000	100.56	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24049	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/16/08	10/14/08	NEW	N999	B	4,022,500	4,000,000	100.56	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23938	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/16/08	10/14/08	NEW	N999	S	506,484,375	500,000,000	101.30	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 23939	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/17/08	9/16/08	10/14/08	NEW	N999	S	708,640,625	700,000,000	101.23	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24052	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/11/08	10/14/08	NEW	N999	S	138,315,625	140,000,000	98.80	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24053	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/11/08	10/14/08	NEW	N999	S	5,117,383	5,000,000	102.35	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24054	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/11/08	11/13/08	NEW	N999	B	5,106,250	5,000,000	102.13	FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 24232	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	4,016,250	4,000,000	100.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 25947	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	7,028,438	7,000,000	100.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24233	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	9,900,000	10,000,000	99.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 25948	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	11,880,000	12,000,000	99.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 25949	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	S	24,187,500	24,000,000	100.78	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24234	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	S	20,156,250	20,000,000	100.78	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24235	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	10,200,000	10,000,000	102.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 25950	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	B	12,240,000	12,000,000	102.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24223	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/18/08	10/14/08	NEW	N999	B	3,824,938	3,800,000	100.66	FNMA SF 30 YEAR	POOL-T0810	[NULL]

# JPMorgan Trade Detail for TBA or Unlimited Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - JPMorgan Trade Detail for TBA or Unlisted Option Trades  
JPMorgan Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
JPMC - 24159	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/18/08	10/14/08	NEW	N999	S	427,789	425,000	100.66	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24160	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/18/08	10/14/08	NEW	N999	S	3,568,906	3,500,000	101.97	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24161	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/18/08	10/14/08	NEW	N999	S	844,600	820,000	103.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24055	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/11/08	10/20/08	NEW	P888	B	11,872,500	12,000,000	98.94	GOLD PC 15 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 9466	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	8/15/08	10/22/08	NEW	P999	B	40,146,875	40,000,000	100.37	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 9472	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/15/08	8/15/08	10/22/08	NEW	P999	B	98,718,750	100,000,000	98.72	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 12544	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/22/08	8/22/08	11/19/08	NEW	P999	B	101,750,000	100,000,000	101.75	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 12545	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/22/08	8/22/08	11/19/08	NEW	P999	S	100,218,750	100,000,000	100.22	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 14114	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/28/08	8/28/08	10/22/08	NEW	P999	B	10,118,750	10,000,000	101.19	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 14115	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/28/08	8/28/08	11/19/08	NEW	P999	B	100,917,969	100,000,000	100.92	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 14956	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	9/2/08	10/22/08	NEW	P999	B	20,531,250	20,000,000	102.66	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15340	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/22/08	NEW	P999	B	16,234,375	16,000,000	101.46	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15341	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	10/22/08	NEW	P999	B	10,437,500	10,000,000	104.38	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15342	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	11/19/08	NEW	P999	B	11,135,781	11,000,000	101.23	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 15343	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/3/08	11/19/08	NEW	P999	B	4,106,563	4,000,000	102.66	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 19735	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	10/22/08	NEW	P999	B	24,625,000	25,000,000	98.50	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22267	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/22/08	NEW	P999	B	5,171,875	5,000,000	103.44	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 24056	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	9/11/08	10/22/08	NEW	P999	S	5,073,438	5,000,000	101.47	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 26059	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	COR	P999	S	69,560,189	72,000,000	96.61	GNMA SF 30 YEAR	POOL-T0809	[NULL]
JPMC - 26061	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	COR	P999	S	165,387,779	167,000,000	99.03	GNMA SF 30 YEAR	POOL-T0809	[NULL]
JPMC - 19003	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/22/08	NEW	Q999	B	20,456,250	20,000,000	102.28	GNMA II-JUMBOS	POOL-T0810	[NULL]
JPMC - 20527	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/12/08	10/22/08	NEW	Q999	S	20,434,375	20,000,000	102.17	GNMA II-JUMBOS	POOL-T0810	[NULL]
JPMC - 22265	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/11/08	10/22/08	NEW	Q999	S	5,171,875	5,000,000	103.44	GNMA II-JUMBOS	POOL-T0810	[NULL]
JPMC - 16343	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/20/08	NEW	T999	B	8,207,500	8,000,000	102.59	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 18370	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/20/08	NEW	T999	B	50,335,938	50,000,000	100.67	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 18919	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/20/08	NEW	T999	B	25,457,031	25,000,000	101.83	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 19731	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	10/20/08	NEW	T999	B	5,054,688	5,000,000	101.09	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 20338	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/20/08	NEW	T999	S	35,995,313	35,000,000	102.84	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 22102	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/10/08	10/20/08	NEW	T999	S	5,087,500	5,000,000	101.75	FNMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 22264	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/9/08	10/20/08	NEW	T999	B	2,011,250	2,000,000	100.56	FNMA 15 YEAR	POOL-T0810	[NULL]

Notes  
(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with JPMorgan, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

## Listing of Selected Counterparties for Avoidance Analysis

### Appendix A-6 Trade Analysis by Counterparty

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The following table presents the 14 counterparties Duff & Phelps has selected to review its trading activity segmented by why each counterparty was selected: (a)

<b>Large Banks/Clearing Houses</b>	<b>Potentially Related Parties</b>	<b>Illiquid Asset Trading Partners</b>	<b>Global 1 (b)</b>
Bank of America Corporation	R3 Capital Management, LLC	Fortress Investment Group	Barclays Plc
Barclays Plc	One William Street Capital Management	Blackrock, Inc.	JP Morgan Chase & Co.
Citigroup, Inc.		BlueMountain Capital Management LLC	HSBC Holdings Plc
HSBC Holdings Plc		Stark Investments LP	Stark Investments LP
JP Morgan Chase & Co.			Citigroup, Inc.
The Bank of New York Mellon Corporation			Fortress Investment Group
The Federal Reserve Bank of New York			Bank of America Corporation
Standard Bank			The Bank of New York Mellon Corporation
			Standard Bank Group Limited

Note:

(a) The selected counterparties are subject to change.

(b) Global 1 is a stock loan system located in the UK. Stock loans are presented separately as no principal balances exist for these transactions.

**Exhibit 14 - Bank of America Corporation: APB Trade Review**

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## EXHIBIT 14

**SUBJECT:** Findings re: Avoidance Analysis – APB Approach for Trades with the Bank of America Corporation

### Executive Summary

The Bank of America Corporation (“BAC”) entered into approximately 7,500 trades having principal balances greater than zero (\$0.00) with Lehman between August 1, 2008 and September 19, 2008. Duff & Phelps LLC (“Duff & Phelps”) reviewed these trades using data extracted from the Activity Positions & Balances (“APB”) database. After the initial review, Duff & Phelps flagged 572 “Principal Trades” and 66 “TBA” or “Unlisted Option” Trades for further review based on the trade review procedures set forth below.

### Trading Partner Background

BAC is a full-service, global financial services company that was selected for this analysis due to (1) BAC’s relationship with Lehman as a provider of certain clearing services that required pledged collateral from Lehman and (2) the high volume of diverse trading activity with Lehman. See **Appendix A-5** for a full list of the selected trading partners for this analysis.

### Trade Review

Duff & Phelps segmented the trading activity based upon trade type and selected certain trades for further review as discussed below:

1. Segmented the trades based on the trade type (see **Appendix A-1** and **Appendix A-2** for additional details):

Trade Type	Number of Trades
Cross Trades <sup>1</sup>	27
Agency Trades <sup>1</sup>	410
Buy/Sell Back Trades <sup>2</sup>	38
Principal Trades	3,575
Repo Trades	1,235
Reverse Repo Trades	1,321
Sell/Buy Back Trades <sup>2</sup>	30
TBA or Unlisted Option Trades <sup>3</sup>	787

*Source: APB database, initially accessed September 23, 2009.*

2. Eliminated trades from further consideration due to one or more of the following characteristics. Eliminated trades are not presented in this memorandum.

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<sup>1</sup> Cross Trades represent trades in which Lehman acted as a broker where the transfer occurred between two Lehman customer accounts. Agency Trades represent trades in which Lehman acted as an agent where the transfer occurred between a Lehman broker/dealer customer and a third-party. As a result, such trades did not get selected for further investigation for the purpose of this analysis.

<sup>2</sup> A “Buy/Sell Back” Trade has the same effect as a “Reverse Repo” with differences including, but not limited to, the lack of a governing contract and the need to perform the entire trade through multiple transactions (i.e., the buy/sell back involves two trades - the initial buy trade of the security and the forward trade obligation to reverse the trade at a future date). Conversely, a “Sell/Buy Back” has similar characteristics (no contract and multiple transactions) with the net effect similar to that of a “Repo” trade.

<sup>3</sup> The moniker of “TBA” or “Unlisted Option” can have one of two meanings in the APB database. “TBA” Trades relate to government agency mortgage backed securities in what is referred to as the “TBA market.” The term “TBA” is derived from the fact that the actual mortgage-backed security that will be delivered to fulfill a TBA Trade is not designated at the time the trade is made. The securities are “to be announced” 48 hours prior to the established trade settlement date. “Unlisted Option” Trades relate to option contracts (i.e. Put/Call) in which the contract is not exchange traded. In Duff & Phelps’s review, all TBA/Unlisted Option Trades have involved Agencies.

- a. Trade principal amount was less than \$1 million;
- b. Trade was cancelled;
- c. Trade occurred on an exchange with high visibility and liquidity (mitigating some risk of mispricing);
- d. Trade was an Agency Trade where Lehman was acting on behalf of a client (i.e., Lehman's net position unaffected by such trades);
- e. Trade was a Cross Trade between customers (i.e., Lehman's net position unaffected by such trades);
- f. Reverse Repos, Buy/Sell Back, and/or Loan vs. Cash Trades that were settled prior to the bankruptcy date (i.e., BAC returned the borrowed cash and took possession of the underlying assets);
- g. Reverse Repos that were unsettled prior to bankruptcy but involved highly liquid assets (mitigating the risk of mispricing and/or the significance of any potential amounts to be recovered by the Lehman estate);
- h. Trade involved highly liquid securities (e.g., U.S. Treasury Bond) mitigating the risk of mispricing and/or the significance of any potential losses to be recovered; and
- i. Trade was a Repo Trade or Sell/Buy Back Trade where Lehman would be the borrower of funds.

### **Findings and Pricing Analysis**

Of the approximately 7,500 trades between Lehman and BAC between August 1, 2008 and September 19, 2008 with principal amounts greater than zero (\$0.00): After the initial review, Duff & Phelps flagged 572 Principal Trades and 66 "TBA" or "Unlisted Option" Trades for further analysis.<sup>4</sup>

#### **1. Principal Trades (572)**

- a. Of the 572 Principal Trades flagged for further review, only six (6) trades did not involve government agency mortgage backed securities ("Agencies") or were in excess of \$50 million in principal value. These six (6) trades between Lehman and BAC involved the purchase or sale of securities that were not traded on an exchange and for which the underlying securities were asset-backed securities (including mortgage backed). These types of trades are relevant to this analysis as risk exists that the trades could have been executed at prices that did not reflect the economic value of the security exchanged, potentially causing economic harm to the Estate.

Duff & Phelps also included certain additional Principal Trades with net trade amounts greater than \$50 million due to the high dollar value involved that were previously excluded based on the criteria presented above. After reviewing the excluded Principal Trades, one (1) Principal Trade was flagged for further review based upon its net dollar value and characteristics that would increase the risk of mispricing (e.g., securities with lower trading volumes). This trade included a debt security traded on an Asian exchange. See **Appendix A-3(i)** for additional detail relating to this trade.

- b. The remaining 565 of the Principal Trades involved Agencies that were not traded on an exchange. Due to the government backing of these securities, we expect reduced pricing volatility, and thus a likely reduction in risk of potential pricing manipulation. Therefore, we recommend that Agencies be viewed separately due to the potentially mitigated risk associated with these securities. See **Appendix A-3(ii)** for additional detail relating to these trades.
- c. **Pricing Analysis:** See Exhibit 21 for the pricing analysis performed on these 572 trades.

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<sup>4</sup> No Buy/Sell Back Trades or Reverse Repo Trades remained due to the trades either being fully consummated prior to bankruptcy or involving liquid assets.

2. TBA or Unlisted Option Trades (66)

- a. The remaining “TBA” or “Unlisted Option” Trades between Lehman and BAC involved Agencies that were not traded on an exchange. These trades are similar to those discussed in 1(b) above. See **Appendix A-4** for additional details of these trades.
- b. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these sixty-six (66) trades.

# Count of Trades Between Lehman and BOA by Trade and Asset Type

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-1 - Count of Trades Between Lehman and BOA by Trade and Asset Type  
BOA Trade Volume for Trades Having a Principal Value Greater than \$0.00  
August 1, 2008 - September 19, 2008

Trade Types									
Asset Type	Cross Trades	Agency Trades	Sell/Buy Back	Principal Trades (a)	Reverse Repo (a)	Repo	Buy/Sell Back (a)	TBA or Unlisted (a)	Grand Total
[NULL]				94				787	881
Asset Backed		4		10		2			16
Corporate Bond		43		11		39			93
CMO		11		5		14			30
Common Equity	26	55		61					142
Commercial Paper		11		35					46
European Debt Security			30	144	6	54	38		272
Gov't Agency		3		2,471	483	7			2,964
Municipal Security				32					32
Non-U.S. Gov't Debt				31	2				33
Equity Options		13							13
Preferred Stock		4							4
REIT	1								1
TRI-Party						140			140
US Treasury		266		681	830	979			2,756
<b>Grand Total</b>	<b>27</b>	<b>410</b>	<b>30</b>	<b>3,575</b>	<b>1,321</b>	<b>1,235</b>	<b>38</b>	<b>787</b>	<b>7,423</b>

Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) See Appendix A-2 for additional details regarding the Buy/Sell Back, Principal, Reverse Repo, and TBA or Unlisted trades.

# USD Volume of Trades Between Lehman and BOA by Trade and Asset Type

Trades Booked Between August 1, 2008 and September 19, 2008

## Appendix A-2 - USD Volume of Trades Between Lehman and BOA by Trade and Asset Type

BOA Trade Principal for Trades Having a Principal Value Greater than \$0.00

August 1, 2008 - September 19, 2008

Value in \$ Millions

Asset Type	Buy Sellbacks Trade (a)		Principal Trades (b)		Reverse Repo (c)		TBA or Unlisted (d)		Grand Total
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	
[NULL]			297	297			35,946	43,465	80,004
Asset Backed				20					20
Corporate Bond			98	63					161
CMO			98	164					262
Common Equity			65	98					163
Commercial Paper			234	37					271
European Debt Security	180	180	82	32	118				592
Gov't Agency			564	1,788	7,513	7,517			17,382
Municipal Security			289	49					338
Non-U.S. Gov't Debt			915	777	82	82			1,856
TRI-Party									
US Treasury			18,933	9,245	13,528	13,638			55,344
<b>Grand Total</b>	<b>\$ 180</b>	<b>\$ 180</b>	<b>\$ 21,575</b>	<b>\$ 12,569</b>	<b>\$ 21,240</b>	<b>\$ 21,237</b>	<b>\$ 35,946</b>	<b>\$ 43,465</b>	<b>\$ 156,391</b>

Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) Based on the characteristics of the Buy/Sell Back trades no additional analysis appears warranted. Due to the large volume of trades between BOA and Lehman only the detail for the trades selected for additional review are presented.

(b) Refer to Appendix A-3(i) and Appendix A-3(ii) for further information.

(c) Based on the characteristics of the Reverse Repo Trades no additional analysis appears warranted. Due to the large volume of trades between BOA and Lehman only the detail for the trades selected for additional review are presented.

(d) Refer to Appendix A-4 for further information.



# BOA Trade Detail for Non-Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(i) - BOA Trade Detail for Non-Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -370	PR	ASSETBK	CARR 2006-NC3 M9	Trade involved mortgage backed security not traded on an exchange	8/5/08	7/28/08	8/4/08	COR	144528AN6	S	\$ 2,950,000	2,950,000.00	100.00	CARR 2006-NC3 M9	CARRINGTON MORTGAGE LOAN TRUST	CARR 2006-NC3 M9 CARRINGTON MORTGAGE LOAN
BOA -375	PR	ASSETBK	CARR 2006-NC3 M9	Trade involved mortgage backed security not traded on an exchange	8/5/08	7/29/08	8/5/08	COR	144528AN6	S	1,000,000	1,000,000.00	100.00	CARR 2006-NC3 M9	CARRINGTON MORTGAGE LOAN TRUST	CARR 2006-NC3 M9 CARRINGTON MORTGAGE LOAN
BOA -4045	PR	CMOPI	WAMU 2003-AR11-A6	Trade involved potentially illiquid mortgage backed security	8/22/08	8/21/08	8/26/08	NEW	92922FJF6	S	164,275,444	184,007,000.00	89.00	WAMU 2003-AR11-A6	WASHINGTON MUTUAL	WAMU 2003-AR11-A6 WASHINGTON MUTUAL
BOA -6989	PR	CMO	DELPHINUS BV #1 FRN 25Apr93	Trade involved potentially illiquid mortgage backed security	8/5/08	8/4/08	8/7/08	COR	16588261	B	15,485,154	10,000,000.00	154.56			DELPHINUS BV FRN 20930425 SERIES# I
BOA -7029	PR	EURO	SABIC INNOVATIV #REGS 9.500% 15Aug15	Trade involved non-investment grade corporate debt security	8/11/08	8/6/08	8/11/08	COR	1US996986	B	4,187,556	3,500,000.00	119.64			SABIC INNOVATIVE PLASTICS HOLDINGS BV 9.500% 20150815 SERIES#
BOA -7093	PR	CMO	DELPHINUS BV #1 FRN 25Apr93	Trade involved potentially illiquid mortgage backed security	8/15/08	8/12/08	8/18/08	COR	16588261	B	27,649,602	18,500,000.00	148.93			DELPHINUS BV FRN 20930425 SERIES# I
BOA -7125	PR	NONUSGOV	JGB (5YR) #30 0.800% 20Sep08	Trade was in excess of \$50 million USD	8/18/08	8/18/08	8/21/08	NEW	1JP097494	S	50,422,130	5,550,000,000.00	0.91			JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 30 0.800% 20080920

Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of Principal Trades with BOA, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# BOA Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -362	PR	DISCAGCY	FEDERAL HOME LOAN MTGE D/N	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/1/08	8/1/08	8/1/08	NEW	313396A78	S	\$ 49,991,542	50,000,000.00	99.98	FEDERAL HOME LOAN MTGE D/N		FEDERAL HOME LOAN MTGE D/N
BOA -1234	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/7/08	8/5/08	8/13/08	NEW	31403C6L0	S	3,984,214	5,200,000.00	94.33	FNMA SF 30 YEAR	POOL-00745275	FNMA SF 30 YEAR
BOA -1408	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412DT81	S	1,005,282	1,170,139.00	100.33	FNMA SF 30 YEAR	POOL-00922275	FNMA SF 30 YEAR
BOA -1411	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31409YGL5	S	1,005,282	1,604,043.00	100.33	FNMA SF 30 YEAR	POOL-00882303	FNMA SF 30 YEAR
BOA -1414	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410X3E4	S	1,005,282	1,170,917.00	100.33	FNMA SF 30 YEAR	POOL-00900897	FNMA SF 30 YEAR
BOA -1417	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1418	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1419	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1420	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1421	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1422	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412SF34	S	1,005,381	1,078,264.00	100.33	FNMA SF 30 YEAR	POOL-00933186	FNMA SF 30 YEAR
BOA -1425	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/8/08	8/13/08	COR	31413UKP3	S	1,005,381	1,213,210.00	100.33	FNMA SF 30 YEAR	POOL-00955802	FNMA SF 30 YEAR
BOA -1428	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/8/08	8/13/08	COR	31415RYL2	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987315	FNMA SF 30 YEAR
BOA -1431	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/8/08	8/13/08	COR	31415RYL2	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987315	FNMA SF 30 YEAR
BOA -1432	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410EQB7	S	1,005,281	1,425,755.00	100.33	FNMA SF 30 YEAR	POOL-00887050	FNMA SF 30 YEAR
BOA -1443	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410VJH4	S	1,005,281	1,178,864.00	100.33	FNMA SF 30 YEAR	POOL-00898564	FNMA SF 30 YEAR
BOA -1448	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HDN5	S	1,005,281	1,344,022.00	100.33	FNMA SF 30 YEAR	POOL-00945709	FNMA SF 30 YEAR
BOA -1487	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/12/08	8/8/08	8/13/08	COR	31415RYL2	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987315	FNMA SF 30 YEAR
BOA -1518	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411LZT1	S	1,005,281	1,167,928.00	100.33	FNMA SF 30 YEAR	POOL-00911654	FNMA SF 30 YEAR
BOA -1527	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412VZT8	S	1,005,281	1,273,641.00	100.33	FNMA SF 30 YEAR	POOL-00936454	FNMA SF 30 YEAR
BOA -1528	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413USB6	S	1,005,280	1,128,463.00	100.33	FNMA SF 30 YEAR	POOL-00956014	FNMA SF 30 YEAR
BOA -1531	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415BNG0	S	1,005,381	1,001,963.00	100.33	FNMA SF 30 YEAR	POOL-00981991	FNMA SF 30 YEAR
BOA -1532	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415BNG0	S	1,005,381	1,001,963.00	100.33	FNMA SF 30 YEAR	POOL-00981991	FNMA SF 30 YEAR
BOA -1533	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415BNG0	S	1,005,381	1,001,963.00	100.33	FNMA SF 30 YEAR	POOL-00981991	FNMA SF 30 YEAR
BOA -1552	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410QPC9	S	1,005,281	1,273,008.00	100.33	FNMA SF 30 YEAR	POOL-00894219	FNMA SF 30 YEAR
BOA -1553	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411RD70	S	1,005,281	1,159,319.00	100.33	FNMA SF 30 YEAR	POOL-00912826	FNMA SF 30 YEAR
BOA -1554	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EZZ1	S	1,005,281	1,186,817.00	100.33	FNMA SF 30 YEAR	POOL-00943660	FNMA SF 30 YEAR
BOA -1555	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412B4F6	S	1,005,281	1,318,126.00	100.33	FNMA SF 30 YEAR	POOL-00920722	FNMA SF 30 YEAR
BOA -1556	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412WVM5	S	1,005,281	1,200,661.00	100.33	FNMA SF 30 YEAR	POOL-00937220	FNMA SF 30 YEAR
BOA -1557	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410RHJ1	S	1,005,281	1,212,351.00	100.33	FNMA SF 30 YEAR	POOL-00894933	FNMA SF 30 YEAR
BOA -1558	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411S6E1	S	1,005,281	1,204,301.00	100.33	FNMA SF 30 YEAR	POOL-00914469	FNMA SF 30 YEAR
BOA -1559	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31409GNZ5	S	1,005,281	1,405,485.00	100.33	FNMA SF 30 YEAR	POOL-00870808	FNMA SF 30 YEAR
BOA -1560	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HTL2	S	1,005,281	1,246,270.00	100.33	FNMA SF 30 YEAR	POOL-00946155	FNMA SF 30 YEAR
BOA -1561	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411RD70	S	1,005,281	1,159,319.00	100.33	FNMA SF 30 YEAR	POOL-00912826	FNMA SF 30 YEAR
BOA -1562	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410PDJ6	S	1,005,281	1,244,691.00	100.33	FNMA SF 30 YEAR	POOL-00893160	FNMA SF 30 YEAR
BOA -1563	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410XA97	S	1,005,281	1,473,792.00	100.33	FNMA SF 30 YEAR	POOL-00900132	FNMA SF 30 YEAR
BOA -1564	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413DKK2	S	1,005,281	1,401,113.00	100.33	FNMA SF 30 YEAR	POOL-00942298	FNMA SF 30 YEAR
BOA -1565	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410XGB6	S	1,005,281	1,465,808.00	100.33	FNMA SF 30 YEAR	POOL-00900294	FNMA SF 30 YEAR
BOA -1566	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410NYZ5	S	1,005,281	1,397,830.00	100.33	FNMA SF 30 YEAR	POOL-00892728	FNMA SF 30 YEAR
BOA -1567	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WUY1	S	1,005,281	1,420,625.00	100.33	FNMA SF 30 YEAR	POOL-00916899	FNMA SF 30 YEAR
BOA -1568	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413NCU7	S	1,005,281	1,322,107.00	100.33	FNMA SF 30 YEAR	POOL-00950183	FNMA SF 30 YEAR
BOA -1569	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412B2G6	S	1,005,281	1,429,813.00	100.33	FNMA SF 30 YEAR	POOL-00920675	FNMA SF 30 YEAR
BOA -1570	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413VAL1	S	1,005,281	1,057,299.00	100.33	FNMA SF 30 YEAR	POOL-00956411	FNMA SF 30 YEAR

BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA-1571	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413QQY7	S	1,005,281	1,091,094.00	100.33	FNMA SF 30 YEAR	POOL-00952371	FNMA SF 30 YEAR
BOA-1572	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413JEZ21	S	1,005,281	1,186,817.00	100.33	FNMA SF 30 YEAR	POOL-00943660	FNMA SF 30 YEAR
BOA-1573	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413FWV9	S	1,005,281	1,475,373.00	100.33	FNMA SF 30 YEAR	POOL-00944429	FNMA SF 30 YEAR
BOA-1574	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31411FB11	S	1,005,281	1,278,123.00	100.33	FNMA SF 30 YEAR	POOL-00906658	FNMA SF 30 YEAR
BOA-1575	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413EX26	S	1,005,280	1,180,458.00	100.33	FNMA SF 30 YEAR	POOL-00943597	FNMA SF 30 YEAR
BOA-1576	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410WXY9	S	1,005,281	1,216,588.00	100.33	FNMA SF 30 YEAR	POOL-00899895	FNMA SF 30 YEAR
BOA-1577	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31412XNY6	S	1,005,281	1,136,856.00	100.33	FNMA SF 30 YEAR	POOL-00937907	FNMA SF 30 YEAR
BOA-1578	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415SH54	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987752	FNMA SF 30 YEAR
BOA-1579	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31411DSL4	S	1,005,281	1,110,657.00	100.33	FNMA SF 30 YEAR	POOL-00905123	FNMA SF 30 YEAR
BOA-1580	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413CFN4	S	1,005,280	1,114,438.00	100.33	FNMA SF 30 YEAR	POOL-00941273	FNMA SF 30 YEAR
BOA-1581	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31411JLY0	S	1,005,281	1,235,822.00	100.33	FNMA SF 30 YEAR	POOL-00909443	FNMA SF 30 YEAR
BOA-1582	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31412B4F6	S	1,005,281	1,318,126.00	100.33	FNMA SF 30 YEAR	POOL-00920722	FNMA SF 30 YEAR
BOA-1583	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31412WVM5	S	1,005,281	1,200,661.00	100.33	FNMA SF 30 YEAR	POOL-00937220	FNMA SF 30 YEAR
BOA-1584	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410RHJ1	S	1,005,281	1,212,351.00	100.33	FNMA SF 30 YEAR	POOL-00894933	FNMA SF 30 YEAR
BOA-1585	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31411S6E1	S	1,005,281	1,204,301.00	100.33	FNMA SF 30 YEAR	POOL-00914469	FNMA SF 30 YEAR
BOA-1586	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31409GNZ5	S	1,005,281	1,405,485.00	100.33	FNMA SF 30 YEAR	POOL-00870808	FNMA SF 30 YEAR
BOA-1587	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413HFL2	S	1,005,281	1,246,270.00	100.33	FNMA SF 30 YEAR	POOL-00946155	FNMA SF 30 YEAR
BOA-1588	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31409YG84	S	1,005,281	1,410,806.00	100.33	FNMA SF 30 YEAR	POOL-00882323	FNMA SF 30 YEAR
BOA-1589	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31371NZP3	S	1,005,382	1,000,100.00	100.33	FNMA SF 30 YEAR	POOL-00257350	FNMA SF 30 YEAR
BOA-1590	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1591	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1592	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1593	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1594	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1595	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1596	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1597	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1598	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1599	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1600	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1601	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1602	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1603	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1604	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1605	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1606	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1607	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1608	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1609	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1610	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1611	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1612	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1613	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1614	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31410KNG5	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR

BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA-1615	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1616	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1617	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1618	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1619	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1620	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1621	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KNGS	S	1,005,281	1,017,155.00	100.33	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
BOA-1622	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412TQ71	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00934378	FNMA SF 30 YEAR
BOA-1623	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31371NZP3	S	1,005,382	1,000,100.00	100.33	FNMA SF 30 YEAR	POOL-00257350	FNMA SF 30 YEAR
BOA-1624	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31371NZP3	S	1,005,382	1,000,100.00	100.33	FNMA SF 30 YEAR	POOL-00257350	FNMA SF 30 YEAR
BOA-1625	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31371NZP3	S	1,005,382	1,000,100.00	100.33	FNMA SF 30 YEAR	POOL-00257350	FNMA SF 30 YEAR
BOA-1626	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415QZ22	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA-1627	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415QZ22	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA-1628	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415QZ22	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA-1629	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415QZ22	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA-1633	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415BK57	S	1,005,281	1,002,809.00	100.33	FNMA SF 30 YEAR	POOL-00981905	FNMA SF 30 YEAR
BOA-1634	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415BK57	S	1,005,281	1,002,809.00	100.33	FNMA SF 30 YEAR	POOL-00981905	FNMA SF 30 YEAR
BOA-1635	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415PFU7	S	1,005,281	1,000,934.00	100.33	FNMA SF 30 YEAR	POOL-00984979	FNMA SF 30 YEAR
BOA-1692	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415QZ22	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA-1696	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1697	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1698	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1699	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1700	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1701	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1702	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EW48	S	1,005,182	1,001,772.00	100.33	FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA-1703	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1704	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1705	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1706	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1707	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1708	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1709	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1710	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HWP9	S	1,005,181	1,182,801.00	100.33	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BOA-1711	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414KPC8	S	1,005,181	1,062,947.00	100.33	FNMA SF 30 YEAR	POOL-00968519	FNMA SF 30 YEAR
BOA-1712	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414G3K3	S	1,005,381	1,049,429.00	100.33	FNMA SF 30 YEAR	POOL-00966202	FNMA SF 30 YEAR
BOA-1713	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414G3K3	S	1,005,381	1,049,429.00	100.33	FNMA SF 30 YEAR	POOL-00966202	FNMA SF 30 YEAR
BOA-1714	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414G3K3	S	1,005,381	1,049,429.00	100.33	FNMA SF 30 YEAR	POOL-00966202	FNMA SF 30 YEAR
BOA-1715	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EZF4	S	1,005,382	1,001,958.00	100.33	FNMA SF 30 YEAR	POOL-00964342	FNMA SF 30 YEAR
BOA-1716	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EZF4	S	1,005,382	1,001,958.00	100.33	FNMA SF 30 YEAR	POOL-00964342	FNMA SF 30 YEAR
BOA-1717	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EZF4	S	1,005,382	1,001,958.00	100.33	FNMA SF 30 YEAR	POOL-00964342	FNMA SF 30 YEAR
BOA-1718	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YL82	S	1,005,381	1,142,005.00	100.33	FNMA SF 30 YEAR	POOL-00959451	FNMA SF 30 YEAR
BOA-1719	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YL82	S	1,005,381	1,142,005.00	100.33	FNMA SF 30 YEAR	POOL-00959451	FNMA SF 30 YEAR
BOA-1720	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EBZ7	S	1,005,382	1,140,768.00	100.33	FNMA SF 30 YEAR	POOL-00942956	FNMA SF 30 YEAR

BOA Trade Detail for Government Agency Principal Trades  
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Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Number	(a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA-1721		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EBZ7	S	1,005,382	1,140,768.00	100.33	FNMA SF 30 YEAR	POOL-00942956	FNMA SF 30 YEAR
BOA-1722		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EBZ7	S	1,005,382	1,140,768.00	100.33	FNMA SF 30 YEAR	POOL-00942956	FNMA SF 30 YEAR
BOA-1725		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	314155845	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988039	FNMA SF 30 YEAR
BOA-1726		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	314155845	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988039	FNMA SF 30 YEAR
BOA-1729		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	314155T19	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988062	FNMA SF 30 YEAR
BOA-1730		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413KZ38	S	1,005,381	1,139,220.00	100.33	FNMA SF 30 YEAR	POOL-00948162	FNMA SF 30 YEAR
BOA-1731		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1732		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1733		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1734		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1735		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1736		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1737		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1738		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1739		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1740		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1741		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1742		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1743		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413YSG2	S	1,005,182	1,127,340.00	100.33	FNMA SF 30 YEAR	POOL-00959947	FNMA SF 30 YEAR
BOA-1744		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1745		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1746		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1747		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1748		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1749		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1750		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1751		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1752		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1759		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1760		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413RQ33	S	1,005,181	1,270,290.00	100.33	FNMA SF 30 YEAR	POOL-00953274	FNMA SF 30 YEAR
BOA-1761		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411WY27	S	1,005,181	1,281,862.00	100.33	FNMA SF 30 YEAR	POOL-00917029	FNMA SF 30 YEAR
BOA-1917		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	3141476F3	S	1,005,280	1,003,554.00	100.33	FNMA SF 30 YEAR	POOL-00976170	FNMA SF 30 YEAR
BOA-1924		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413FLC4	S	1,005,281	1,076,749.00	100.33	FNMA SF 30 YEAR	POOL-00943875	FNMA SF 30 YEAR
BOA-1936		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415THH6	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988632	FNMA SF 30 YEAR
BOA-1941		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411ASN1	S	1,005,281	1,360,359.00	100.33	FNMA SF 30 YEAR	POOL-00902753	FNMA SF 30 YEAR
BOA-1946		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411HBR0	S	1,005,281	1,166,698.00	100.33	FNMA SF 30 YEAR	POOL-00908248	FNMA SF 30 YEAR
BOA-1951		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412VSH7	S	1,005,281	1,114,959.00	100.33	FNMA SF 30 YEAR	POOL-00936548	FNMA SF 30 YEAR
BOA-1954		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411FKX1	S	1,005,281	1,300,671.00	100.33	FNMA SF 30 YEAR	POOL-00906710	FNMA SF 30 YEAR
BOA-1959		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414PUX5	S	1,005,281	1,041,302.00	100.33	FNMA SF 30 YEAR	POOL-00972298	FNMA SF 30 YEAR
BOA-1964		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XU28	S	1,005,281	1,104,959.00	100.33	FNMA SF 30 YEAR	POOL-00938101	FNMA SF 30 YEAR
BOA-1967		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410URV6	S	1,005,281	1,204,426.00	100.33	FNMA SF 30 YEAR	POOL-00897900	FNMA SF 30 YEAR
BOA-1979		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414LXY9	S	1,005,281	1,012,744.00	100.33	FNMA SF 30 YEAR	POOL-00969695	FNMA SF 30 YEAR
BOA-1982		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415A3E9	S	1,005,281	1,026,836.00	100.33	FNMA SF 30 YEAR	POOL-00981497	FNMA SF 30 YEAR
BOA-1987		PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414GXN4	S	1,005,281	1,270,843.00	100.33	FNMA SF 30 YEAR	POOL-00966085	FNMA SF 30 YEAR



BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA-1990	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414GHN2	S	1,005,281	1,120,645.00	100.33	FNMA SF 30 YEAR	POOL-00965637	FNMA SF 30 YEAR
BOA-1995	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KDK7	S	1,005,281	1,027,422.00	100.33	FNMA SF 30 YEAR	POOL-00889406	FNMA SF 30 YEAR
BOA-1998	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31400L3M4	S	1,005,281	1,261,954.00	100.33	FNMA SF 30 YEAR	POOL-00691204	FNMA SF 30 YEAR
BOA-2003	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CDB1	S	1,005,280	1,145,505.00	100.33	FNMA SF 30 YEAR	POOL-00601898	FNMA SF 30 YEAR
BOA-2006	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414T3R0	S	1,005,281	1,003,814.00	100.33	FNMA SF 30 YEAR	POOL-00976108	FNMA SF 30 YEAR
BOA-2009	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411YHH9	S	1,005,281	1,210,065.00	100.33	FNMA SF 30 YEAR	POOL-00918332	FNMA SF 30 YEAR
BOA-2012	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410KJU9	S	1,005,281	1,019,404.00	100.33	FNMA SF 30 YEAR	POOL-00889575	FNMA SF 30 YEAR
BOA-2015	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412HNW5	S	1,005,281	1,057,573.00	100.33	FNMA SF 30 YEAR	POOL-00925705	FNMA SF 30 YEAR
BOA-2018	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413VPE1	S	1,005,281	1,096,631.00	100.33	FNMA SF 30 YEAR	POOL-00956821	FNMA SF 30 YEAR
BOA-2021	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411UFH9	S	1,005,281	1,171,966.00	100.33	FNMA SF 30 YEAR	POOL-00914668	FNMA SF 30 YEAR
BOA-2024	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414AAY8	S	1,005,281	1,008,826.00	100.33	FNMA SF 30 YEAR	POOL-00960023	FNMA SF 30 YEAR
BOA-2027	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411CR85	S	1,005,281	1,314,230.00	100.33	FNMA SF 30 YEAR	POOL-00903987	FNMA SF 30 YEAR
BOA-2030	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413BE23	S	1,005,281	1,173,522.00	100.33	FNMA SF 30 YEAR	POOL-00940353	FNMA SF 30 YEAR
BOA-2033	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413TJ2	S	1,005,281	1,105,621.00	100.33	FNMA SF 30 YEAR	POOL-00954865	FNMA SF 30 YEAR
BOA-2036	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410GYQ0	S	1,005,281	1,105,827.00	100.33	FNMA SF 30 YEAR	POOL-00889119	FNMA SF 30 YEAR
BOA-2039	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414HP84	S	1,005,280	1,006,942.00	100.33	FNMA SF 30 YEAR	POOL-00966747	FNMA SF 30 YEAR
BOA-2042	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411ADA0	S	1,005,280	1,058,579.00	100.33	FNMA SF 30 YEAR	POOL-00901997	FNMA SF 30 YEAR
BOA-2045	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414LMQ8	S	1,005,280	1,005,545.00	100.33	FNMA SF 30 YEAR	POOL-00969367	FNMA SF 30 YEAR
BOA-2048	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414HA80	S	1,005,281	1,119,115.00	100.33	FNMA SF 30 YEAR	POOL-00966331	FNMA SF 30 YEAR
BOA-2049	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414HA80	S	1,005,281	1,119,115.00	100.33	FNMA SF 30 YEAR	POOL-00966331	FNMA SF 30 YEAR
BOA-2052	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410WU55	S	1,005,281	1,130,858.00	100.33	FNMA SF 30 YEAR	POOL-00899804	FNMA SF 30 YEAR
BOA-2055	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413NEA9	S	1,005,281	1,354,082.00	100.33	FNMA SF 30 YEAR	POOL-00950229	FNMA SF 30 YEAR
BOA-2058	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413UN54	S	1,005,281	1,135,716.00	100.33	FNMA SF 30 YEAR	POOL-00955912	FNMA SF 30 YEAR
BOA-2061	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31410GA60	S	1,005,281	1,229,965.00	100.33	FNMA SF 30 YEAR	POOL-00888429	FNMA SF 30 YEAR
BOA-2064	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413USH3	S	1,005,281	1,191,402.00	100.33	FNMA SF 30 YEAR	POOL-00956020	FNMA SF 30 YEAR
BOA-2067	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413VPW1	S	1,005,281	1,197,590.00	100.33	FNMA SF 30 YEAR	POOL-00956837	FNMA SF 30 YEAR
BOA-2068	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413VPW1	S	1,005,281	1,197,590.00	100.33	FNMA SF 30 YEAR	POOL-00956837	FNMA SF 30 YEAR
BOA-2071	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414GUH0	S	1,005,281	1,062,210.00	100.33	FNMA SF 30 YEAR	POOL-00965984	FNMA SF 30 YEAR
BOA-2074	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411NQ29	S	1,005,281	1,162,391.00	100.33	FNMA SF 30 YEAR	POOL-00912583	FNMA SF 30 YEAR
BOA-2075	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2076	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2077	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2078	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2079	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2080	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2081	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2082	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2083	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2084	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2085	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2086	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2087	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2088	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA-2089	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413JZY9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR

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Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
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August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -2090	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413J2Y9	S	1,005,181	1,246,612.00	100.33	FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
BOA -2091	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414KPC8	S	1,005,181	1,062,947.00	100.33	FNMA SF 30 YEAR	POOL-00968519	FNMA SF 30 YEAR
BOA -2092	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414KPC8	S	1,005,181	1,062,947.00	100.33	FNMA SF 30 YEAR	POOL-00968519	FNMA SF 30 YEAR
BOA -2099	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2100	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2101	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2102	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2103	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2104	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31412XYV0	S	1,005,181	1,156,602.00	100.33	FNMA SF 30 YEAR	POOL-00938224	FNMA SF 30 YEAR
BOA -2138	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2139	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2140	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2141	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2142	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2143	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2144	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414CEL8	S	1,005,381	1,048,829.00	100.33	FNMA SF 30 YEAR	POOL-00961939	FNMA SF 30 YEAR
BOA -2148	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EBZ7	S	1,005,382	1,140,768.00	100.33	FNMA SF 30 YEAR	POOL-00942956	FNMA SF 30 YEAR
BOA -2149	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413EBZ7	S	1,005,382	1,140,768.00	100.33	FNMA SF 30 YEAR	POOL-00942956	FNMA SF 30 YEAR
BOA -2150	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZL9	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988255	FNMA SF 30 YEAR
BOA -2151	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZL9	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988255	FNMA SF 30 YEAR
BOA -2152	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SH70	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987754	FNMA SF 30 YEAR
BOA -2153	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SH70	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987754	FNMA SF 30 YEAR
BOA -2154	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SH70	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987754	FNMA SF 30 YEAR
BOA -2155	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SH70	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987754	FNMA SF 30 YEAR
BOA -2156	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SH70	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00987754	FNMA SF 30 YEAR
BOA -2162	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2163	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2164	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2165	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2166	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2167	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2168	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2169	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2170	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2171	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2172	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2173	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2174	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2175	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414AEC2	S	1,005,280	1,090,052.00	100.33	FNMA SF 30 YEAR	POOL-00960131	FNMA SF 30 YEAR
BOA -2176	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414AEC2	S	1,005,280	1,090,052.00	100.33	FNMA SF 30 YEAR	POOL-00960131	FNMA SF 30 YEAR
BOA -2177	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414AEC2	S	1,005,280	1,090,052.00	100.33	FNMA SF 30 YEAR	POOL-00960131	FNMA SF 30 YEAR
BOA -2178	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414AEC2	S	1,005,280	1,090,052.00	100.33	FNMA SF 30 YEAR	POOL-00960131	FNMA SF 30 YEAR
BOA -2182	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
BOA -2183	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR

BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -2184	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
BOA -2185	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
BOA -2186	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2189	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31414RE92	S	1,005,280	1,012,212.00	100.33	FNMA SF 30 YEAR	POOL-00973660	FNMA SF 30 YEAR
BOA -2190	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
BOA -2191	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413HM39	S	1,005,281	1,254,555.00	100.33	FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
BOA -2194	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/12/08	8/8/08	8/13/08	COR	31413LXT1	S	1,005,280	1,107,092.00	100.33	FNMA SF 30 YEAR	POOL-00948990	FNMA SF 30 YEAR
BOA -2195	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413Y2V2	S	1,005,281	1,159,492.00	100.33	FNMA SF 30 YEAR	POOL-00959888	FNMA SF 30 YEAR
BOA -2196	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415QMT0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986070	FNMA SF 30 YEAR
BOA -2197	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415QMT0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00986070	FNMA SF 30 YEAR
BOA -2198	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415SZL9	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988255	FNMA SF 30 YEAR
BOA -2199	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415SZL9	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988255	FNMA SF 30 YEAR
BOA -2200	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415SZL9	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988255	FNMA SF 30 YEAR
BOA -2201	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2202	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2203	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2204	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2205	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2206	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415TPR5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988832	FNMA SF 30 YEAR
BOA -2207	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415STQ5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988059	FNMA SF 30 YEAR
BOA -2208	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415STQ5	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00988059	FNMA SF 30 YEAR
BOA -2209	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2210	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2211	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2212	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2213	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2214	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2215	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KRP8	S	1,005,182	1,133,657.00	100.33	FNMA SF 30 YEAR	POOL-00947894	FNMA SF 30 YEAR
BOA -2221	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2222	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2223	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2224	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2225	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2226	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2227	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2228	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2229	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2230	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2231	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2232	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31415BZA0	S	1,005,281	1,000,000.00	100.33	FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
BOA -2235	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KAL5	S	1,005,282	1,165,148.00	100.33	FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR
BOA -2236	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KAL5	S	1,005,282	1,165,148.00	100.33	FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR
BOA -2237	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KAL5	S	1,005,282	1,165,148.00	100.33	FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR
BOA -2238	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pendine	8/11/08	8/8/08	8/13/08	NEW	31413KAL5	S	1,005,282	1,165,148.00	100.33	FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR

BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

[illegible]

BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

[illegible]



# BOA Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -3408	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296DEH7	S	1,005,566	999,900.00	100.25	GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
BOA -3409	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296FAH6	S	1,005,567	1,000,841.00	100.25	GNMA SF 30 YEAR	POOL-00689508	GNMA SF 30 YEAR
BOA -3410	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295QXU9	S	1,005,567	1,105,716.00	100.25	GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
BOA -3411	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36290UHQ2	S	1,005,567	1,177,678.00	100.25	GNMA SF 30 YEAR	POOL-00617739	GNMA SF 30 YEAR
BOA -3412	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295UFH9	S	1,005,567	1,060,307.00	100.25	GNMA SF 30 YEAR	POOL-00680668	GNMA SF 30 YEAR
BOA -3413	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296DEH7	S	1,005,566	999,900.00	100.25	GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
BOA -3414	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296FAH6	S	1,005,567	1,000,841.00	100.25	GNMA SF 30 YEAR	POOL-00689508	GNMA SF 30 YEAR
BOA -3415	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295QXU9	S	1,005,567	1,105,716.00	100.25	GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
BOA -3416	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296ARD8	S	1,005,567	1,001,118.00	100.25	GNMA SF 30 YEAR	POOL-00685484	GNMA SF 30 YEAR
BOA -3417	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36290UHQ2	S	1,005,567	1,177,678.00	100.25	GNMA SF 30 YEAR	POOL-00617739	GNMA SF 30 YEAR
BOA -3418	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295UFH9	S	1,005,567	1,060,307.00	100.25	GNMA SF 30 YEAR	POOL-00680668	GNMA SF 30 YEAR
BOA -3419	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296DEH7	S	1,005,566	999,900.00	100.25	GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
BOA -3420	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296FAH6	S	1,005,567	1,000,841.00	100.25	GNMA SF 30 YEAR	POOL-00689508	GNMA SF 30 YEAR
BOA -3421	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295QXU9	S	1,005,567	1,105,716.00	100.25	GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
BOA -3422	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36296ARD8	S	1,005,567	1,001,118.00	100.25	GNMA SF 30 YEAR	POOL-00685484	GNMA SF 30 YEAR
BOA -3423	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36290UHQ2	S	1,005,567	1,177,678.00	100.25	GNMA SF 30 YEAR	POOL-00617739	GNMA SF 30 YEAR
BOA -3525	PR	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/19/08	7/16/08	8/20/08	NEW	36202EUV9	B	1,030,368	1,000,000.00	102.80	GNMA II-JUMBOS	POOL-00004196	GNMA II-JUMBOS
BOA -5019	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415SRJ54	B	16,561,295	15,973,386.00	103.50	FNMA SF 30 YEAR	POOL-00986884	FNMA SF 30 YEAR
BOA -5028	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415PL48	B	5,093,717	5,094,699.00	99.83	FNMA SF 30 YEAR	POOL-00985147	FNMA SF 30 YEAR
BOA -5029	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415PL71	B	5,517,520	5,520,299.00	99.80	FNMA SF 30 YEAR	POOL-00985150	FNMA SF 30 YEAR
BOA -5030	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415PMC9	B	11,078,292	10,840,037.00	102.03	FNMA SF 30 YEAR	POOL-00985155	FNMA SF 30 YEAR
BOA -5031	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415PMJ4	B	18,182,825	17,842,243.00	101.74	FNMA SF 30 YEAR	POOL-00985161	FNMA SF 30 YEAR
BOA -5032	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	3129276H4	B	32,288,127	31,174,818.00	103.39	GOLD PC 30 YEAR - FHLMC	POOL-00A081772	GOLD PC 30 YEAR - FHLMC
BOA -5052	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	9/11/08	NEW	31415RH98	B	31,126,702	30,003,649.00	103.56	FNMA SF 30 YEAR	POOL-00986856	FNMA SF 30 YEAR
BOA -5175	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	9/11/08	NEW	N999	B	18,511,311	19,000,000.00	97.29	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5176	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	8/7/08	9/11/08	NEW	N999	S	14,967,222	16,000,000.00	93.41	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5177	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	8/13/08	9/11/08	NEW	N999	S	2,826,042	3,000,000.00	94.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5178	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	9/11/08	NEW	G888	B	1,976,293	2,000,000.00	98.68	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
BOA -5179	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	7/25/08	9/11/08	NEW	G888	S	1,887,153	2,000,000.00	94.22	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
BOA -5185	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	8/7/08	9/11/08	NEW	N999	B	10,662,743	11,000,000.00	96.78	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5186	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	9/11/08	NEW	N999	S	10,994,462	11,000,000.00	99.80	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5201	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	9/11/08	NEW	N999	B	5,960,408	5,900,000.00	100.87	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5202	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	7/25/08	9/11/08	NEW	N999	S	5,744,920	5,900,000.00	97.22	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5299	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415PL55	B	36,496,535	37,000,000.00	98.49	FNMA SF 30 YEAR	POOL-00985148	FNMA SF 30 YEAR
BOA -5300	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415PL63	B	3,945,571	4,000,000.00	98.49	FNMA SF 30 YEAR	POOL-00985149	FNMA SF 30 YEAR
BOA -5301	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415PL29	B	2,959,178	3,000,000.00	98.49	FNMA SF 30 YEAR	POOL-00985144	FNMA SF 30 YEAR
BOA -5303	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/11/08	9/11/08	NEW	N999	B	1,890,278	2,000,000.00	94.38	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5306	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/13/08	9/11/08	NEW	N999	S	1,884,028	2,000,000.00	94.06	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5309	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/26/08	9/11/08	NEW	N999	B	23,944,878	25,000,000.00	95.64	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5310	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	8/26/08	9/11/08	NEW	N999	B	11,497,292	12,000,000.00	95.67	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5311	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	N999	B	5,427,932	5,500,000.00	98.55	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5312	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	7/25/08	9/11/08	NEW	N999	S	15,097,222	16,000,000.00	94.22	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5313	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	7/25/08	9/11/08	NEW	N999	S	10,403,403	11,000,000.00	94.44	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5314	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	7/25/08	9/11/08	NEW	N999	S	14,664,184	15,500,000.00	94.47	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]

BOA Trade Detail for Government Agency Principal Trades  
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Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Tranche Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (%) (100)	Trade Description 1	Trade Description 2	Product Description
BOA-5317	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	3129274W3	B	1,027,435	1,000,000.00	102.56	GOLD PC 30 YEAR - FHLMC	POOL-00A81737	GOLD PC 30 YEAR - FHLMC
BOA-5320	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	312928FJ8	B	1,027,435	1,000,000.00	102.56	GOLD PC 30 YEAR - FHLMC	POOL-00A81969	GOLD PC 30 YEAR - FHLMC
BOA-5322	PR	FNMA	10 IO/20YEAR AM POOLS	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31415PLX4	B	1,574,891	1,523,116.00	103.22	10 IO/20YEAR AM POOLS	POOL-00985142	10 IO/20YEAR AM POOLS
BOA-5323	PR	FHLMC	10 IO/20 YEAR AM POOLS	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	3128MVEP4	B	3,218,250	3,116,216.00	103.09	10 IO/20 YEAR AM POOLS	POOL-00H02842	10 IO/20 YEAR AM POOLS
BOA-5328	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588T47	S	49,710,347	50,000,000.00	99.42	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5329	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588T47	S	49,710,347	50,000,000.00	99.42	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5330	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q73	S	49,773,056	50,000,000.00	99.55	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5331	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q73	S	24,886,528	25,000,000.00	99.55	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5332	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q99	S	49,767,083	50,000,000.00	99.53	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5333	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q99	S	49,767,083	50,000,000.00	99.53	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5334	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q99	S	49,767,083	50,000,000.00	99.53	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5335	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q99	S	49,767,083	50,000,000.00	99.53	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5336	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q73	S	49,773,056	50,000,000.00	99.55	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5337	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q73	S	49,773,056	50,000,000.00	99.55	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5338	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q73	S	49,773,056	50,000,000.00	99.55	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5339	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	99.54	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5340	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	99.54	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5341	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	99.54	FEDERAL NATL MTGE ASSN D/N		FEDERAL NATL MTGE ASSN D/N
BOA-5410	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415TAW0	S	9,263,527	9,000,485.00	102.76	FNMA SF 30 YEAR	POOL-00988421	FNMA SF 30 YEAR
BOA-5411	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5412	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5413	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5414	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5415	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5416	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5417	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5418	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5423	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/8/08	9/11/08	COR	31410KJY1	S	1,011,510	1,021,641.00	102.76	FNMA SF 30 YEAR	POOL-00889579	FNMA SF 30 YEAR
BOA-5425	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31413LN62	S	1,004,173	1,205,988.00	102.76	FNMA SF 30 YEAR	POOL-00948713	FNMA SF 30 YEAR
BOA-5505	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415LLQ8	S	1,002,248	975,703.00	102.76	FNMA SF 30 YEAR	POOL-00983335	FNMA SF 30 YEAR
BOA-5547	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415LLQ8	S	1,029,225	1,001,965.00	102.76	FNMA SF 30 YEAR	POOL-00983335	FNMA SF 30 YEAR
BOA-5651	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,029,226	1,003,273.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5658	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,002,317	977,043.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5703	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,004,941	979,601.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5709	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,003,093	977,799.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5725	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,029,226	1,003,273.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5739	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,006,858	981,469.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5824	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5836	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/8/08	9/11/08	COR	31415BG37	S	1,029,225	1,003,272.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5868	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA-5880	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31415BG37	S	1,029,226	1,003,273.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5902	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/8/08	9/11/08	COR	31415BG37	S	1,029,226	1,003,273.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5910	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/8/08	9/11/08	COR	31415BG37	S	1,005,085	979,741.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA-5946	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR



BOA Trade Detail for Government Agency Principal Trades  
Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Enigne Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -5978	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414E2B9	S	1,003,790	977,387.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -5985	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/8/08	9/11/08	COR	31414E2B9	S	1,004,526	978,103.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -5990	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/8/08	9/11/08	COR	31415BG37	S	1,002,786	977,500.00	102.76	FNMA SF 30 YEAR	POOL-00981818	FNMA SF 30 YEAR
BOA -6027	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6245	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414LJS8	S	1,003,458	977,869.00	102.76	FNMA SF 30 YEAR	POOL-00969273	FNMA SF 30 YEAR
BOA -6255	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/8/08	9/11/08	COR	31414LJS8	S	1,029,225	1,002,979.00	102.76	FNMA SF 30 YEAR	POOL-00969273	FNMA SF 30 YEAR
BOA -6360	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31412SZL2	S	1,029,226	1,004,888.00	102.76	FNMA SF 30 YEAR	POOL-00933747	FNMA SF 30 YEAR
BOA -6365	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31410KDM3	S	1,029,226	1,012,298.00	102.76	FNMA SF 30 YEAR	POOL-00889480	FNMA SF 30 YEAR
BOA -6366	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6367	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6368	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6369	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6370	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6371	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6372	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6373	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6374	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6375	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6376	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6377	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6378	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6379	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6380	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6381	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31414E2B9	S	1,029,225	1,002,153.00	102.76	FNMA SF 30 YEAR	POOL-00964370	FNMA SF 30 YEAR
BOA -6382	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31413HG7	S	1,041,077	1,221,102.00	103.94	FNMA SF 30 YEAR	POOL-00945806	FNMA SF 30 YEAR
BOA -6442	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6443	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6444	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6445	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6446	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6447	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6448	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6449	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6450	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6451	PR	FNMA	FNMA SF 30 YEAR	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	31414SX81	B	1,014,028	1,010,335.00	101.25	FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6601	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/5/08	9/11/08	NEW	N999	B	2,916,927	3,000,000.00	97.08	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6602	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/4/08	9/11/08	NEW	N999	B	1,968,056	2,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6604	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/2/08	9/11/08	NEW	N999	B	2,964,154	3,000,000.00	98.65	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6605	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/4/08	9/11/08	NEW	N999	B	1,990,790	2,000,000.00	99.39	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6606	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/5/08	9/11/08	NEW	N999	B	4,998,655	5,000,000.00	99.82	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6607	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	S	4,920,139	5,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6608	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	S	1,968,056	2,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6609	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	S	2,952,083	3,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6610	PR	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	S	2,952,083	3,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]

# BOA Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - BOA Trade Detail for Government Agency Principal Trades  
BOA Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -6611	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	S	2,952,083	3,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6612	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	B	6,047,969	6,000,000.00	100.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6614	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	8/26/08	9/11/08	NEW	N999	B	13,103,932	13,000,000.00	100.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6615	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/3/08	9/11/08	NEW	N999	S	5,989,375	6,000,000.00	99.66	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6617	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/2/08	9/11/08	NEW	N999	S	13,113,073	13,000,000.00	100.70	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6686	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/5/08	9/11/08	NEW	N999	B	7,809,236	8,000,000.00	97.48	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6687	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/1/08	9/11/08	NEW	N999	S	7,581,111	8,000,000.00	94.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6688	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/4/08	9/11/08	NEW	N999	B	23,616,667	24,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6689	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/26/08	9/11/08	NEW	N999	S	23,616,667	24,000,000.00	98.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6690	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/26/08	9/11/08	NEW	N999	B	10,079,948	10,000,000.00	100.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6691	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	8/26/08	9/11/08	NEW	N999	B	20,159,896	20,000,000.00	100.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6692	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/3/08	9/11/08	NEW	N999	S	9,982,292	10,000,000.00	99.66	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6693	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/3/08	9/11/08	NEW	N999	S	19,977,865	20,000,000.00	99.72	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6705	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	9/11/08	NEW	31371K3A7	S	5,398,991	15,000,000.00	101.11	FNMA SF 30 YEAR	POOL-00254693	FNMA SF 30 YEAR
BOA -6706	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	9/11/08	NEW	31371K3A7	S	17,996,636	50,000,000.00	101.11	FNMA SF 30 YEAR	POOL-00254693	FNMA SF 30 YEAR
BOA -6868	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/10/08	9/16/08	NEW	T999	S	1,010,365	1,000,000.00	100.83	FNMA 15 YEAR	POOL-FFFFFFF	[NULL]
BOA -6869	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	8/13/08	9/22/08	NEW	P999	B	2,879,844	3,000,000.00	95.70	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BOA -6870	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	8/13/08	9/22/08	NEW	P999	S	2,879,375	3,000,000.00	95.69	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BOA -6891	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/16/08	9/15/08	9/16/08	NEW	31297NK70	S	1,508,403	1,900,000.00	98.88	GOLD PC 30 YEAR - FHLMC	POOL-00A33018	GOLD PC 30 YEAR - FHLMC
BOA -6924	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	8/13/08	9/22/08	NEW	P999	S	8,638,125	9,000,000.00	95.69	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BOA -6925	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/18/08	8/13/08	9/22/08	NEW	P999	B	8,638,125	9,000,000.00	95.69	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BOA -6929	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36241KT24	B	1,007,969	1,004,369.00	100.45	GNMA SF 30 YEAR	POOL-00782369	GNMA SF 30 YEAR
BOA -6933	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	B	1,007,968	1,020,154.00	100.45	GNMA SF 30 YEAR	POOL-00782336	GNMA SF 30 YEAR
BOA -6934	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	B	1,007,968	1,020,154.00	100.45	GNMA SF 30 YEAR	POOL-00782336	GNMA SF 30 YEAR
BOA -6935	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	B	1,007,968	1,020,154.00	100.45	GNMA SF 30 YEAR	POOL-00782336	GNMA SF 30 YEAR
BOA -6939	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36213U3X6	B	1,007,869	1,121,268.00	100.45	GNMA SF 30 YEAR	POOL-00565214	GNMA SF 30 YEAR
BOA -6942	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36295B4L4	B	1,007,869	1,059,708.00	100.45	GNMA SF 30 YEAR	POOL-00666027	GNMA SF 30 YEAR
BOA -6945	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6946	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6947	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6948	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6949	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6950	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6951	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6952	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6953	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	B	1,007,869	1,222,028.00	100.45	GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR
BOA -6954	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294PZJ5	B	1,007,869	1,245,410.00	100.45	GNMA SF 30 YEAR	POOL-00656045	GNMA SF 30 YEAR
BOA -6959	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294SFX0	B	1,007,869	1,343,513.00	100.45	GNMA SF 30 YEAR	POOL-00658182	GNMA SF 30 YEAR

Notes  
(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of Principal Trades with BOA, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# BOA Trade Detail for Government Agency TBA Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - BOA Trade Detail for Government Agency TBA or Unlisted Option Trades  
BOA Trade Detail Associated with Selected TB Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -4201	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/26/08	10/14/08	N999	B	\$ 552,360,938	540,000,000	102.29	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4202	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/26/08	10/14/08	N999	S	401,578,125	400,000,000	100.39	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4207	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/26/08	10/14/08	N999	S	11,452,500	12,000,000	95.44	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4208	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/26/08	8/26/08	10/14/08	N999	S	23,851,563	25,000,000	95.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4398	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/28/08	8/28/08	10/14/08	N999	S	25,632,813	25,000,000	102.53	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4407	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/28/08	8/28/08	10/14/08	N999	B	11,080,781	11,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4527	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/29/08	8/29/08	10/14/08	N999	S	197,593,750	200,000,000	98.80	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4532	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/29/08	8/29/08	10/14/08	N999	B	262,356,250	260,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4650	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/2/08	9/2/08	10/14/08	N999	S	2,951,602	3,000,000	98.39	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4771	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/3/08	9/2/08	10/14/08	N999	B	13,053,320	13,000,000	100.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4912	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	N999	B	3,971,250	4,000,000	99.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4913	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	N999	B	21,841,875	22,000,000	99.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4916	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	N999	S	1,030,000	1,000,000	103.00	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4917	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/4/08	9/4/08	10/14/08	N999	B	54,529,492	55,000,000	99.14	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5033	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	11/13/08	N999	S	496,093,750	500,000,000	99.22	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -5034	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	N999	B	497,226,563	500,000,000	99.45	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5037	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	N999	B	619,500,000	600,000,000	103.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5040	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/4/08	10/14/08	N999	S	1,982,578	2,000,000	99.13	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5043	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	N999	S	7,781,250	8,000,000	97.27	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5046	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	N999	B	10,318,750	10,000,000	103.19	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5047	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	N999	B	4,979,688	5,000,000	99.59	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5057	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/5/08	9/5/08	10/14/08	N999	S	4,978,516	5,000,000	99.57	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5169	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	N999	S	18,444,844	19,000,000	97.08	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5174	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	G888	S	1,969,375	2,000,000	98.47	GOLD PC 30 YEAR - FHLM	POOL-T0810	[NULL]
BOA -5180	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/5/08	10/14/08	N999	B	10,950,156	11,000,000	99.55	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5187	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	11/13/08	N999	B	343,656,563	342,000,000	100.48	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -5188	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	11/13/08	N999	S	168,247,969	171,000,000	98.39	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -5189	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	11/13/08	N999	S	174,580,313	171,000,000	102.09	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -5192	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	10/14/08	N999	B	238,825,000	233,000,000	102.50	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5200	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/8/08	9/8/08	10/14/08	N999	S	5,936,875	5,900,000	100.63	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5302	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08	10/14/08	N999	S	5,408,906	5,500,000	98.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5307	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	B	93,871,875	93,000,000	100.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5308	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	259,062,500	250,000,000	103.63	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5315	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	495,312,500	500,000,000	99.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5316	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	248,437,500	250,000,000	99.38	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5324	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	99,187,500	100,000,000	99.19	FNMA SF 30 YEAR	POOL-T0810	[NULL]

# BOA Trade Detail for Government Agency TBA Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - BOA Trade Detail for Government Agency TBA or Unlisted Option Trades  
BOA Trade Detail Associated with Selected TB Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BOA -5393	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	99,171,875	100,000,000	99.17	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5394	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	990,312,500	1,000,000,000	99.03	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5395	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	10/14/08	N999	S	49,531,250	50,000,000	99.06	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6383	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	11/13/08	N999	S	403,625,000	400,000,000	100.91	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6384	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	11/13/08	N999	B	198,125,000	200,000,000	99.06	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6385	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/9/08	11/13/08	N999	B	204,437,500	200,000,000	102.22	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6589	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/20/08	T999	B	2,035,938	2,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6592	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/20/08	T999	B	1,017,969	1,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6593	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/20/08	T999	B	3,053,906	3,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6596	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/20/08	T999	B	1,017,969	1,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6619	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/14/08	N999	S	45,464,063	45,000,000	101.03	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6623	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/10/08	9/10/08	10/20/08	T999	B	1,006,250	1,000,000	100.63	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6696	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	S	255,781,250	250,000,000	102.31	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6697	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	B	126,230,469	125,000,000	100.98	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6698	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	B	129,384,766	125,000,000	103.51	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6699	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	S	255,859,375	250,000,000	102.34	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6700	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	B	129,472,656	125,000,000	103.58	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6701	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	B	126,230,469	125,000,000	100.98	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6702	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	N999	B	99,015,625	100,000,000	99.02	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6703	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	N999	S	131,178,125	130,000,000	100.91	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6704	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	B	23,266,031	23,100,000	100.72	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6707	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	N999	S	252,226,563	250,000,000	100.89	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6860	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	N999	S	177,862,500	180,000,000	98.81	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6861	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	N999	S	247,897,969	243,000,000	102.02	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6862	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	N999	B	362,475,000	360,000,000	100.69	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6863	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	N999	B	248,011,875	243,000,000	102.06	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6864	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	12/11/08	N999	S	183,297,656	180,000,000	101.83	FNMA SF 30 YEAR	POOL-T0812	[NULL]
BOA -6865	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	11/13/08	N999	B	172,108,828	171,000,000	100.65	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6866	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	N999	S	248,543,438	243,000,000	102.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6887	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/15/08	9/15/08	10/14/08	G888	B	1,477,031	1,500,000	98.47	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]

### Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of TBA Trades with BOA, only trades selected for additional review are displayed in this appendix.

## Listing of Selected Counterparties for Avoidance Analysis

### Appendix A-5 - Listing of Selected Counterparties for Avoidance Analysis Trade Analysis by Counterparty

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The following table presents the 14 counterparties Duff & Phelps has selected to review its trading activity segmented by why each counterparty was selected: (a)

<b>Large Banks/Clearing Houses</b>	<b>Potentially Related Parties</b>	<b>Illiquid Asset Trading Partners</b>	<b>Global 1 (b)</b>
Bank of America Corporation	R3 Capital Management, LLC	Fortress Investment Group	Barclays Plc
Barclays Plc	One William Street Capital Management	Blackrock, Inc.	JP Morgan Chase & Co.
Citigroup, Inc.		BlueMountain Capital Management LLC	HSBC Holdings Plc
HSBC Holdings Plc		Stark Investments LP	Stark Investments LP
JP Morgan Chase & Co.			Citigroup, Inc.
The Bank of New York Mellon Corporation			Fortress Investment Group
The Federal Reserve Bank of New York			Bank of America Corporation
Standard Bank			The Bank of New York Mellon Corporation
			Standard Bank Group Limited

#### Notes

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(a) The selected counterparties are subject to change.

(b) Global 1 is a stock loan system located in the UK. Stock loans are presented separately as no principal balances exist for these transactions.

**Exhibit 15 - Bank of New York Mellon Corporation: APB Trade Review**

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## **EXHIBIT 15**

**SUBJECT:** Findings re: Avoidance Analysis – APB Approach for Trades with Bank of New York Mellon Corporation.

### **Executive Summary**

Bank of New York Mellon Corporation (“BONY”) entered into approximately 36,000 trades having principal balances greater than zero (\$0.00) with Lehman between August 1, 2008 and September 19, 2008. Duff & Phelps LLC (“Duff & Phelps”) reviewed these trades using the Activity Positions & Balances (“APB”) database. After the initial review, Duff & Phelps flagged six (6) “Loan vs. Cash Trades,” 132 “Principal Trades,” and 18 “TBA Trades” or “Unlisted Option Trades” for further review based on the trade review procedures set forth below.

### **Trading Partner Background**

BONY is a full-service, global financial services company that was selected for this analysis due to (1) BONY’s relationship with Lehman as a provider of certain clearing services that required pledged collateral from Lehman and (2) the high volume of diverse trading activity with Lehman. See **Appendix A-6** for a full list of the selected trading partners for this analysis.

### **Trade Review**

Duff & Phelps segmented the trading activity based upon trade type and selected certain trades for further review as discussed below:

(See next page for details)



1. Segmented the trades based on the trade type (see **Appendix A-1** and **Appendix A-2** for additional details):

Trade Type	Number of Trades
Cross Trades <sup>1</sup>	974
Agency Trades <sup>2</sup>	8,268
Bonds Borrowed Trades	366
Gilt Borrowed Trades <sup>3</sup>	10,688
Gilt Loaned Trades <sup>3</sup>	180
Loan vs. Cash Trades <sup>4</sup>	7,608
Bonds Pledged Trades <sup>5</sup>	344
Principal Trades	7,117
Repo Trades	161
Reverse Repo Trades <sup>6</sup>	60
TBA or Unlisted Option Trades <sup>7</sup>	139

*Source: APB database, initially accessed September 23, 2009.*

2. Eliminated trades from further consideration due to one or more of the following characteristics. Eliminated trades are not presented in this memorandum.
  - a. Trade principal amount was less than \$1 million;
  - b. Trade was cancelled;
  - c. Trade occurred on an exchange with high visibility and liquidity (mitigating the risk of mispricing);
  - d. Trade was an Agency Trade where it appears that Lehman was acting on behalf of a client (i.e., Lehman's net position unaffected by such trades), and thus, not likely avoidable;
  - e. Trade was a Cross Trade between customers (i.e., Lehman's net position unaffected by such trades);
  - f. Reverse Repo Trades, Bonds Borrowed, Gilts Borrowed, and/or Buy/Sell Back Trades that were settled prior to the bankruptcy date (i.e., BONY returned the borrowed cash and took possession of the underlying assets);
  - g. Reverse Repo Trades that were unsettled prior to bankruptcy but involved highly liquid assets (mitigating the risk of mispricing and/or the significance of any potential amounts to be recovered by the Lehman estate);
  - h. Bonds Pledged Trades where the collateral pledged was a US Treasury and the cash received in exchange for the collateral appeared to be approximately equal to the value of the underlying security;
  - i. Trade involved highly liquid securities (e.g., U.S. Treasury Bond) mitigating the risk of mispricing and/or the significance of any potential losses to be recovered; and

<sup>1</sup> Cross Trades represent trades in which Lehman acted as a broker where the transfer occurred between two Lehman customer accounts, and thus, not likely avoidable. As a result, such trades did not get selected for further investigation for the purpose of this analysis.

<sup>2</sup> Agency Trades represent trades in which Lehman acted as an agent where the transfer occurred between a Lehman broker/dealer customer and a third-party, and thus, not likely avoidable. As a result, such trades did not get selected for further investigation for the purpose of this analysis.

<sup>3</sup> Gilt Borrowed and Gilt Loaned trades primarily relate to the loaning / borrowing of U.K. government bonds in exchange for cash. In certain trades, the underlying security was a different foreign government bond typically high in quality.

<sup>4</sup> "Loan vs. Cash" Trades represent trades in which securities are loaned to a counterparty as collateral in return for cash. However, unlike "Repo Trades" and "Reverse Repo" trades, where the direction of the cash and security transfers is clear based upon the trade description, "Loan vs. Cash" trades can go either way (i.e., there is no "Reverse Loan vs. Cash" trade). Therefore, these trades cannot be removed from the population until further review is completed.

<sup>5</sup> Similar to Repo Trades, Bonds Pledged Trades represent trades in which securities are loaned to a counterparty as collateral in return for cash; however, given the nature of the trades, Bonds Pledged Trades were subject to review as discussed in the appendices.

<sup>6</sup> Included in the total Reverse Repo Trades are trades that were labeled with "AB" and "ER" in APB. Based upon discussions with knowledgeable Barclays' personnel, such trades can be aggregated with Reverse Repo Trades.

<sup>7</sup> The moniker of TBA Trade or Unlisted Option Trade can have one of two meanings in the APB database. TBA Trades relate to government agency mortgage backed securities in what is referred to as the "TBA market." The term "TBA" is derived from the fact that the actual mortgage-backed security that will be delivered to fulfill a TBA trade is not designated at the time the trade is made. The securities are "to be announced" 48 hours prior to the established trade settlement date. Unlisted Option Trades relate to option contracts (i.e. Put/Call) in which the contract is not exchange traded. In Duff & Phelps's review, all TBA/Unlisted Option Trades were TBA Trades.

- j. Trade was a Repo Trade where Lehman would be the borrower of funds.

### **Findings and Pricing Analysis**

Of the approximately 36,000 trades between Lehman and BONY between August 1, 2008 and September 19, 2008 with principal amounts greater than zero (\$0.00): six (6) Loan vs. Cash Trades, 132 Principal Trades, and 18 TBA Trades or Unlisted Option Trades were selected for further analysis.<sup>8</sup>

1. Loan vs. Cash Trades (6)

- a. Six (6) Loan vs. Cash Trades between Lehman and BONY involved securities that were not traded on an exchange<sup>9</sup> for which the underlying securities were non-US government bonds or asset backed securities (including mortgaged backed) that remained unsettled as of the bankruptcy date. These types of trades are relevant to this analysis as risks exist that the trades were executed at a price that did not reflect the economic value of the security exchanged, potentially causing economic harm to the Lehman estate (“Estate”). Additionally, these trades may represent unsettled loans that would be held by the Estate.
- b. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these six (6) trades.

2. Principal Trades (132)

- a. Excluding trades involving government agency mortgage backed securities (“Agencies”), only five (5) of the 132 Principal Trades between Lehman and BONY involved the purchase or sale of securities that were not traded on an exchange and for which the underlying securities were corporate bonds, or the details were not provided. These types of trades are relevant to this analysis as risk exists that the trades could have been executed at prices that did not reflect the economic value of the security exchanged, potentially causing economic harm to the Lehman estate (the “Estate”).

Duff & Phelps also included certain additional principal trades with net trade amounts greater than \$50 million due to the high dollar value involved that were previously excluded based on the criteria presented above. Twelve (12) Principal Trades were flagged for further review based upon their net dollar value. These trades were all debt securities and executed on European exchanges. See **Appendix A-4(i)** for additional detail relating to these trades.

- b. The remaining 115 of the Principal Trades involved Agencies that not traded on an exchange. Due to the government backing of these securities, we expect reduced pricing volatility, and thus a likely reduction in risk of potential pricing manipulation. Therefore, we recommend that Agencies be viewed separately due to the potentially mitigated risk associated with these securities. See **Appendix A-4(ii)** for additional detail relating to these trades.
- c. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these 132 trades.

3. TBA – Unlisted Option Trades (18)

- a. The remaining TBA or Unlisted Option Trades between Lehman and BONY involved Agencies that were not traded on an exchange. These trades are similar to those discussed in 2(b) above. See **Appendix A-5** for additional details of these trades.

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<sup>8</sup> No Reverse Repo Trades, Bonds Borrowed/Pledged, or Gilts Borrowed/Pledged remained due to the trades either being fully consummated prior to bankruptcy, the loan received was approximately equal to the underlying collateral, or the trade involved liquid assets. In addition, no Bonds Borrowed trades remained as these trades involved identical securities that netted to an immaterial amounts relating to interest payments.

<sup>9</sup> Trades executed via an exchange or clearing house present a reduced risk of mispricing and therefore not selected for further analysis unless the trades were in excess of \$50 million.

- b. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these eighteen (18) trades.

# Count of Trades Between Lehman and BONY by Trade and Asset Type

## Trades Booked Between August 1, 2008 and September 19, 2008

### Appendix A-1 - Count of Trades Between Lehman and BONY by Trade and Asset Type

BONY Trade Volume for Trades Having a Principal Value Greater than \$0.00

August 1, 2008 - September 19, 2008

Count of Individual Trades

Asset Type	Cross Trades	Agency Trades	Bonds Pledged (a)	Gilt Loaned	Gilt Borrowed (a)	Loan vs Cash (a)	Bonds Borrowed (a)	Principal Trades (a)	Reverse Repo (a)	Repo	TBA or Unlisted Option (a)	Grand Total
[NULL]		16						46			139	201
Bond			132			362	44					538
CMO		1				164		8				173
Commercial Paper		25						26				51
Common Equity	961	8,046				8		5,538				14,553
Convertible Corporate Bond						46		8				54
Corporate Bond		5				74		29				108
ETF	2	52										54
European Commercial Deposit								2				2
European Commercial Paper								35				35
European Floating Rate Note		4				196		42				242
European Security		8	80			4,296	10	32	16	6		4,448
Exchange Traded Security						68	18	6				92
Foreign Bond						4						4
Foreign Gov't Bonds			132	180		2,390	294		44			3,040
Government Agency Securities		27						506				533
Municipal Bond								268				268
Pref Conv Corp Bond		1						1				2
Preferred Stock		7						13				20
REIT	11	72						136				219
TriParty										155		155
UK Government Bond					10,688							10,688
US Treasury								324				324
US Treasury Strips								2				2
Warrant		4						95				99
<b>Grand Total</b>	<b>974</b>	<b>8,268</b>	<b>344</b>	<b>180</b>	<b>10,688</b>	<b>7,608</b>	<b>366</b>	<b>7,117</b>	<b>60</b>	<b>161</b>	<b>139</b>	<b>35,905</b>

Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) See Appendix A-2 for additional details regarding the Bonds Borrowed, Gilts Borrowed, Loan vs. Cash, Bonds Pledged, Principal, Reverse Repo, and TBA or Unlisted Option Trades.

# USD Volume of Trades Between Lehman and BONY by Trade and Asset Type

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-2 - USD Volume of Trades Between Lehman and BONY by Trade and Asset Type

BONY Trade Principal for Trades Having a Principal Value Greater than \$0.00

August 1, 2008 - September 19, 2008

Value in \$ Millions

Asset Type	Bonds Pledged (a)		Gilt Borrowed (b)		Loan vs. Cash (c)		Bonds Borrowed (d)		Principal Trade (e)		Reverse Repo (f)		TBA or Unlisted (g)		Grand Total
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	
[NULL]									175	52			288	322	837
Bond	7,910	7,910			3,086	3,086	2,466	2,466							26,923
CMO					4	4			858	812					1,678
Commercial Paper									0	60					60
Common Equity	5,475	5,475			81,282	81,282	14,121	14,121	90	607					202,455
Convertible Corporate Bond					74	74			0	2					149
Corporate Bond					54	54			1,356	202					1,666
ETF									144						144
European Commercial Deposit					281	281			937	761					2,260
European Commercial Paper									3	14					17
European Floating Rate Note									31	400					431
European Security										1,361					1,361
Exchange Traded Security					729	729	599	599		12					2,669
Foreign Bond					6	6									12
Foreign Gov't Bonds									71	23					94
Government Agency Securities	2,850	2,850	202,487	202,487	28,736	28,736	231	231	534	64	16	16			469,236
Municipal Bond	1,432	1,432			6,569	6,569	1,911	1,911	0						19,824
Pref Conv Corp Bond										1					1
REIT											21,205	21,205			42,409
TriParty									175	339					514
UK Government Bond										10					10
US Treasury Strips									26	1,219					1,246
<b>Grand Total</b>	<b>\$ 17,667</b>	<b>\$ 17,667</b>	<b>\$ 202,487</b>	<b>\$ 202,487</b>	<b>\$ 120,821</b>	<b>\$ 120,821</b>	<b>\$ 19,329</b>	<b>\$ 19,329</b>	<b>\$ 4,402</b>	<b>\$ 5,941</b>	<b>\$ 21,220</b>	<b>\$ 21,220</b>	<b>\$ 288</b>	<b>\$ 322</b>	<b>\$ 773,998</b>

Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) Based on the characteristics of the Bonds Pledged Trades no additional analysis appears warranted. Due to the large volume of trades between BONY and Lehman only the detail for the trades selected for additional review are presented.

(b) Based on the characteristics of the Gilt Borrowed Trades no additional analysis appears warranted. Due to the large volume of trades between BONY and Lehman only the detail for the trades selected for additional review are presented.

(c) Refer to Appendix A-3 for further information.

(d) Based on the characteristics of the Bonds Borrowed Trades no additional analysis appears warranted. Due to the large volume of trades between BONY and Lehman only the detail for the trades selected for additional review are presented.

(e) Refer to Appendix A-4(i) and Appendix A-4(ii) for further information.

(f) Based on the characteristics of the Reverse Repo trades no additional analysis appears warranted. Due to the large volume of trades between BONY and Lehman only the detail for the trades selected for additional review are presented.

(g) Refer to Appendix A-5 for further information.

# BONY Trade Detail for Loan vs. Cash Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3 - BONY Trade Detail for Loan vs. Cash Trades  
 BONY Trade Detail Associated with Selected Loan vs. Cash Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-7566	LK	CMO	PETROLEUM CO OF #REGS 6.000% 08May22	Trade involved potentially illiquid mortgage backed securities	8/13/08	8/6/08	8/15/08	COR	1TT889662	S	\$ 3,937,618	4,000,000	98.40			CAJA M ECP-DISC 08AUG8-10NOV8
BNY-7563	LK	CMO	PETROLEUM CO OF #REGS 6.000% 08May22	Trade involved potentially illiquid mortgage backed securities	8/13/08	8/6/08	8/7/08	COR	1TT889662	B	3,936,000	4,000,000	98.40			FORTIS BANK SANV FRN 20090202 SERIES# EMTN
BNY-24958	LK	CMO	PANAMA GOVERNMENT INTERN 6.700% 26Jan36	Trade involved potentially illiquid mortgage backed securities	9/12/08	1/17/08	9/16/08	COR	1PA449309	S	1,576,614	1,500,000	105.03			FRANCE BTF 0.000% 20081113
BNY-24955	LK	CMO	PANAMA GOVERNMENT INTERN 6.700% 26Jan36	Trade involved potentially illiquid mortgage backed securities	9/12/08	1/17/08	9/2/08	COR	1PA449309	B	1,575,450	1,500,000	105.03			IIB BA ECP-DISC 26AUG8-27OCT8
BNY-23302	LK	CMO	REP OF PHILIPPI 7.500% 25Sep24	Trade involved potentially illiquid mortgage backed securities	9/12/08	9/3/08	9/16/08	COR	1PH683173	S	1,249,291	1,100,000	113.50			MACQUA ECP-DISC 08SEP8-08OCT8
BNY-23299	LK	CMO	REP OF PHILIPPI 7.500% 25Sep24	Trade involved potentially illiquid mortgage backed securities	9/12/08	9/3/08	9/4/08	COR	1PH683173	B	1,248,500	1,100,000	113.50			BANCO ECP-DISC 09SEP8-10NOV8

### Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of Loan vs. Cash trades with BONY, only trades selected for additional review are displayed in this appendix.  
 (b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# BONY Trade Detail for Non-Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(i) - BONY Trade Detail for Non-Agency Principal Trades  
BONY Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-28431	Principal Trade	EUROFRN	THE BLUEBAY MUL #BSKT FRN 02Jan10	Trade principal amount greater than \$50 million	9/10/08	9/9/08	9/10/08	COR	1NL293056	B	\$ 280,835,493	273,249,600	102.78			
BNY-15532	Principal Trade	EUROFRN	INTESA SANPAOLO #EMTN FRN 01Sep09	Trade principal amount greater than \$50 million	9/1/08	8/19/08	9/1/08	COR	1IT575398	S	117,620,160	80,000,000	147.03			
BNY-31478	Principal Trade	EUROFRN	ANTHRACITE INVE #A FRN 24Aug11	Trade principal amount greater than \$50 million	9/10/08	9/10/08	9/11/08	NEW	1KY671329	B	117,019,112	74,922,157	156.19			
BNY-7850	Principal Trade	EUROCP	CAIXA ECP-DISC 13AUG8-13NOV8	Trade principal amount greater than \$50 million	8/11/08	8/11/08	8/13/08	NEW	CAXFU0225	S	111,358,054	75,000,000	148.48			
BNY-15529	Principal Trade	EUROFRN	INTESA SANPAOLO #EMTN FRN 01Sep09	Trade principal amount greater than \$50 million	9/1/08	8/19/08	9/1/08	COR	1IT575398	S	80,863,860	55,000,000	147.03			
BNY-11862	Principal Trade	EUROCP	ERASMU ECP-DISC 15AUG8-18SEP8	Trade principal amount greater than \$50 million	8/13/08	8/13/08	8/15/08	NEW	ERASU0475	S	74,230,467	50,000,000	148.46			
BNY-10223	Principal Trade	EUROCP	SOLITA ECP-DISC 15AUG8-17NOV8	Trade principal amount greater than \$50 million	8/13/08	8/13/08	8/15/08	NEW	SOLTU0832	S	73,587,327	50,000,000	147.17			
BNY-5342	Principal Trade	[NULL]	[NULL]	No data provided on underlying security	8/1/08	8/1/08	8/6/08	NEW	904767051	B	67,651,158	2,503,060	27.04			
BNY-31492	Principal Trade	EUROFRN	ANTHRACITE INVE #LIUF FRN 24Aug11	Trade principal amount greater than \$50 million	9/10/08	9/10/08	9/11/08	NEW	1KY671345	B	61,187,566	54,948,107	111.36			
BNY-7940	Principal Trade	EUROFRN	FORTIS BANK SA/ #EMTN FRN 02Feb09	Trade principal amount greater than \$50 million	8/11/08	8/11/08	8/14/08	NEW	1BE806463	B	60,162,687	40,000,000	150.14			
BNY-31516	Principal Trade	EUROFRN	ANTHRACITE INVE #A FRN 31Mar11	Trade principal amount greater than \$50 million	9/10/08	9/10/08	9/11/08	NEW	1KY750859	B	53,677,744	53,311,123	100.69			
BNY-27657	Principal Trade	EUROCP	GRAMPI ECP-DISC 08SEP8-07OCT8	Trade principal amount greater than \$50 million	9/4/08	9/4/08	9/8/08	NEW	GRAMU0679	S	53,300,991	37,000,000	144.06			
BNY-15648	Principal Trade	EUROCP	GRAMPI ECP-DISC 25AUG8-25SEP8	Trade principal amount greater than \$50 million	8/21/08	8/21/08	8/26/08	NEW	GRAMU0677	S	51,354,138	35,000,000	146.73			
BNY-4438	Principal Trade	[NULL]	[NULL]	No data provided on underlying security	8/4/08	8/4/08	8/7/08	NEW	904767051	B	49,498,848	1,842,005	26.88			
BNY-2293	Principal Trade	MEDTERM	FORENINGSSPARBANKEN AB/NEW YOR	Trade involved potentially illiquid security	9/3/08	9/3/08	9/4/08	NEW	87019PTU4	B	14,000,867	14,000,000	99.99	FORENINGSSPA RBANKEN	MAT DT 10/02/08 02.446%	
BNY-7360	Principal Trade	[NULL]	[NULL]	No data provided on underlying security	8/5/08	8/5/08	8/8/08	NEW	904767051	B	5,022,017	182,195	27.57			
BNY-232	Principal Trade	CBOND	ARVINMERITOR -CORP BOND	Trade involved non-investment grade corporate security	8/12/08	8/12/08	8/15/08	NEW	043353AA9060	B	1,560,169	1,660,000	90.00	ARVINMERITOR INC	NOTE	

### Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with BONY, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).



# BONY Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - BONY Trade Detail for Government Agency Principal Trades  
 BONY Trade Detail Associated with Selected Principal Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-2014	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage backed security	8/27/08	8/11/08	8/21/08	COR	3141554R0	S	\$ 50,120,201	50,000,000.00	99.95	FNMA ARMS	POOL-00988332	FNMA ARMS
BNY-1643	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage backed security	8/15/08	8/7/08	8/21/08	COR	31412SVS1	S	27,114,978	27,186,829.00	99.63	FNMA ARMS	POOL-00933625	FNMA ARMS
BNY-2167	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/27/08	8/27/08	8/27/08	NEW	313384D71	S	15,294,176	15,295,000.00	99.99	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-2087	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/22/08	8/22/08	8/22/08	NEW	313384D48	S	14,497,704	14,500,000.00	99.98	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-1877	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/15/08	8/15/08	8/15/08	NEW	313384C56	S	14,497,523	14,500,000.00	99.98	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-2242	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/26/08	9/22/08	NEW	P999	S	12,388,625	12,000,000.00	102.86	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-1529	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/1/08	7/31/08	8/13/08	NEW	N999	B	9,262,078	9,000,000.00	102.70	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1530	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/1/08	7/3/08	8/13/08	NEW	N999	S	9,241,688	9,000,000.00	102.47	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-2345	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/5/08	7/31/08	9/11/08	NEW	N999	S	9,232,813	9,000,000.00	102.41	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1579	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/5/08	8/5/08	8/5/08	NEW	313384A90	S	8,999,545	9,000,000.00	99.99	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-2343	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/5/08	9/5/08	9/11/08	NEW	N999	B	7,255,178	7,000,000.00	103.46	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-2240	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/27/08	9/22/08	NEW	P999	B	5,159,583	5,000,000.00	102.81	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-2239	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/21/08	9/22/08	NEW	P999	B	5,148,255	5,000,000.00	102.59	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-1654	Principal Trade	FNMA	FNMA FIXED RATE	Trade involved gov't agency mortgage backed security	8/7/08	8/7/08	8/13/08	NEW	31405SE67	S	5,077,012	6,650,000.00	94.55	FNMA SF 30 YEAR	POOL-00797657	FNMA FIXED RATE
BNY-1798	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/13/08	8/13/08	8/13/08	NEW	313384B99	S	3,307,827	3,308,000.00	99.99	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-2278	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/2/08	9/3/08	COR	36200N457	B	3,206,058	6,684,297.00	100.19	GNMA SF 30 YEAR	POOL-00605733	GNMA SF 30 YEAR
BNY-1550	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/4/08	7/15/08	8/13/08	NEW	G888	S	3,173,867	3,200,000.00	99.00	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-1747	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security	8/12/08	7/24/08	8/13/08	NEW	3128MJAR1	S	3,142,700	5,345,000.00	98.02	GOLD PC 30 YEAR - FHLMC	POOL-00G08015	GOLD PC 30 YEAR - FHLMC
BNY-1549	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/4/08	7/24/08	8/13/08	NEW	G888	B	3,130,617	3,200,000.00	97.65	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-1879	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage backed security	8/15/08	8/15/08	8/15/08	NEW	313384C56	S	2,978,491	2,979,000.00	99.98	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
BNY-2280	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/3/08	9/3/08	9/11/08	NEW	G888	B	2,967,318	3,000,000.00	98.76	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-1548	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/4/08	7/1/08	8/13/08	NEW	G888	S	2,953,000	3,000,000.00	98.25	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-1547	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/4/08	7/31/08	8/13/08	NEW	G888	B	2,941,516	3,000,000.00	97.87	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-2281	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/3/08	7/31/08	9/11/08	NEW	G888	S	2,933,333	3,000,000.00	97.63	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BNY-2573	Principal Trade	GOVAGNCY	FEDERAL HOME LOAN BANK SYSTEM	Trade involved gov't agency mortgage backed security	9/11/08	9/11/08	9/15/08	NEW	3133XAWC7	B	2,466,291	2,500,000.00	98.25	FEDERAL HOME LOAN BANK SYSTEM	MAT DT 02/25/20 07.000%	FEDERAL HOME LOAN BANK SYSTEM
BNY-2344	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/5/08	9/5/08	9/11/08	NEW	N999	B	2,072,986	2,000,000.00	103.47	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1758	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/12/08	7/14/08	8/18/08	NEW	T999	S	2,058,792	2,000,000.00	102.66	FNMA 15 YEAR	POOL-FFFFFFF	[NULL]
BNY-1715	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/11/08	8/7/08	8/13/08	NEW	31413DD79	S	2,050,271	2,479,703.00	102.30	FNMA SF 30 YEAR	POOL-00942126	FNMA SF 30 YEAR
BNY-1757	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/12/08	8/12/08	8/18/08	NEW	T999	B	2,041,995	2,000,000.00	101.82	FNMA 15 YEAR	POOL-FFFFFFF	[NULL]
BNY-2589	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security	9/12/08	8/12/08	9/16/08	NEW	31415VBL8	S	2,036,875	2,000,000.00	101.59	FNMA 15 YEAR	POOL-00990243	FNMA 15 YEAR
BNY-1720	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/11/08	7/15/08	8/13/08	NEW	31412TGN7	S	2,028,532	2,059,643.00	101.23	FNMA SF 30 YEAR	POOL-00934105	FNMA SF 30 YEAR
BNY-1736	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security	8/11/08	8/7/08	8/13/08	NEW	3128LDC66	S	2,002,124	2,026,391.00	99.91	GOLD PC 30 YEAR - FHLMC	POOL-00A79067	GOLD PC 30 YEAR - FHLMC
BNY-1733	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/11/08	7/10/08	8/13/08	NEW	31415MX59	S	1,983,355	2,007,477.00	98.98	FNMA SF 30 YEAR	POOL-00984600	FNMA SF 30 YEAR
BNY-2243	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/29/08	9/22/08	NEW	P999	B	1,958,958	2,000,000.00	97.66	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-2244	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/21/08	9/22/08	NEW	P999	S	1,946,458	2,000,000.00	97.03	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]

# BONY Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - BONY Trade Detail for Government Agency Principal Trades  
 BONY Trade Detail Associated with Selected Principal Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-1656	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security	8/7/08	8/7/08	8/13/08	NEW	3128K2LH0	S	1,716,894	2,500,000.00	97.33	GOLD PC 30 YEAR - FHLMC	POOL-00A42128	GOLD PC 30 YEAR - FHLMC
BNY-2590	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security	9/12/08	9/3/08	9/16/08	NEW	31412NEE2	S	1,703,877	1,710,000.00	99.43	FNMA 15 YEAR	POOL-00929933	FNMA 15 YEAR
BNY-2313	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/4/08	9/3/08	9/11/08	NEW	N999	B	1,688,734	1,745,000.00	96.64	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1640	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/7/08	7/7/08	8/13/08	NEW	N999	S	1,647,026	1,745,000.00	94.22	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1639	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/7/08	8/7/08	8/13/08	NEW	N999	B	1,636,051	1,745,000.00	93.59	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-2314	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/4/08	8/7/08	9/11/08	NEW	N999	S	1,631,817	1,745,000.00	93.38	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BNY-1759	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage backed security	8/12/08	8/12/08	8/18/08	NEW	3136F9ZU0	S	1,500,000	1,500,000.00	100.00	FEDERAL NATIONAL MORTGAGE ASSO	MAT DT 02/18/11 04.000%	FEDERAL NATIONAL MORTGAGE ASSO
BNY-1732	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage backed security	8/11/08	7/10/08	8/13/08	NEW	3128LBC30	S	1,447,070	1,511,322.00	96.30	GOLD PC 30 YEAR - FHLMC	POOL-00A77290	GOLD PC 30 YEAR - FHLMC
BNY-1807	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage backed security	8/14/08	8/7/08	8/18/08	NEW	3128PKRG1	S	1,432,173	1,532,390.00	95.27	GOLD PC 15 YEAR - FHLMC	POOL-00J07687	GOLD PC 15 YEAR - FHLMC
BNY-2080	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security	8/22/08	8/22/08	8/27/08	NEW	31387UCG4	S	1,429,985	23,250,000.00	102.63	FNMA 15 YEAR	POOL-00594171	FNMA 15 YEAR
BNY-2583	Principal Trade	GOVAGNCY	FEDERAL HOME LOAN BANKS	Trade involved gov't agency mortgage backed security	9/12/08	9/12/08	9/15/08	NEW	31339XRG1	S	1,251,429	1,250,000.00	99.16	FEDERAL HOME LOAN BANKS	MAT DT 06/20/13 04.025%	FEDERAL HOME LOAN BANKS
BNY-1592	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage backed security	8/6/08	8/6/08	8/18/08	NEW	3136F9ZU0	S	1,249,688	1,250,000.00	99.98	FEDERAL NATIONAL MORTGAGE ASSO	MAT DT 02/18/11 04.000%	FEDERAL NATIONAL MORTGAGE ASSO
BNY-1655	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/7/08	8/7/08	8/13/08	NEW	31407JQM7	S	1,196,565	2,265,864.00	97.44	FNMA SF 30 YEAR	POOL-00832160	FNMA SF 30 YEAR
BNY-2040	Principal Trade	GOVAGNCY	FEDERAL HOME LOAN BANK SYSTEM	Trade involved gov't agency mortgage backed security	8/20/08	8/20/08	8/21/08	NEW	3133XPPY4	S	1,087,751	1,100,000.00	98.88	FEDERAL HOME LOAN BANK SYSTEM	MAT DT 02/20/13 04.125%	FEDERAL HOME LOAN BANK SYSTEM
BNY-1893	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/15/08	8/20/08	NEW	36296MQG6	B	1,047,986	992,816.00	105.19	GNMA SF 30 YEAR	POOL-00695355	GNMA SF 30 YEAR
BNY-2451	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31410F2S3	S	1,041,142	1,436,861.00	103.93	FNMA SF 30 YEAR	POOL-00888285	FNMA SF 30 YEAR
BNY-2463	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31414GWK1	S	1,041,142	1,122,685.00	103.93	FNMA SF 30 YEAR	POOL-00966050	FNMA SF 30 YEAR
BNY-2475	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31411CC25	S	1,041,142	1,560,040.00	103.93	FNMA SF 30 YEAR	POOL-00903789	FNMA SF 30 YEAR
BNY-2468	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31410UNK4	S	1,041,142	1,701,578.00	103.93	FNMA SF 30 YEAR	POOL-00897794	FNMA SF 30 YEAR
BNY-2471	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31413VTW7	S	1,041,142	1,170,806.00	103.93	FNMA SF 30 YEAR	POOL-00956965	FNMA SF 30 YEAR
BNY-2472	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	9/11/08	NEW	31413VTW7	S	1,041,142	1,170,806.00	103.93	FNMA SF 30 YEAR	POOL-00956965	FNMA SF 30 YEAR
BNY-2454	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	9/9/08	9/11/08	COR	31371NUW3	S	1,041,141	1,064,128.00	103.93	FNMA SF 30 YEAR	POOL-00257197	FNMA SF 30 YEAR
BNY-2241	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	8/28/08	9/22/08	NEW	P999	B	1,034,768	1,000,000.00	103.10	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-2238	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	7/29/08	9/22/08	NEW	P999	B	1,026,292	1,000,000.00	102.25	GNMA SF 30 YEAR	POOL-GGGGGGGG	[NULL]
BNY-1831	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed security	8/14/08	7/15/08	8/18/08	NEW	31410KQ98	S	1,014,316	1,013,630.00	101.17	FNMA 15 YEAR	POOL-00889780	FNMA 15 YEAR
BNY-1941	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1942	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1943	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1944	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1945	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1946	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1947	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1948	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1949	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
BNY-1950	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36295XF67	B	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR

# BONY Trade Detail for Government Agency Principal Trades

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 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-1955	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36205FWS8	B	1,012,854	1,062,411.00	100.97	GNMA SF 30 YEAR	POOL-00389557	GNMA SF 30 YEAR
BNY-1956	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36205FWS8	B	1,012,854	1,062,411.00	100.97	GNMA SF 30 YEAR	POOL-00389557	GNMA SF 30 YEAR
BNY-1957	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36205FWS8	B	1,012,854	1,062,411.00	100.97	GNMA SF 30 YEAR	POOL-00389557	GNMA SF 30 YEAR
BNY-1960	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36294SCV7	B	1,012,854	1,422,344.00	100.97	GNMA SF 30 YEAR	POOL-00658084	GNMA SF 30 YEAR
BNY-1961	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36294SCV7	B	1,012,854	1,422,344.00	100.97	GNMA SF 30 YEAR	POOL-00658084	GNMA SF 30 YEAR
BNY-1962	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36294SCV7	B	1,012,854	1,422,344.00	100.97	GNMA SF 30 YEAR	POOL-00658084	GNMA SF 30 YEAR
BNY-1965	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36296HWK1	B	1,012,854	1,000,000.00	100.97	GNMA SF 30 YEAR	POOL-00691950	GNMA SF 30 YEAR
BNY-1966	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/8/08	8/20/08	NEW	36296HWK1	B	1,012,854	1,000,000.00	100.97	GNMA SF 30 YEAR	POOL-00691950	GNMA SF 30 YEAR
BNY-1975	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1976	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1977	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1978	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1979	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1980	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1981	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1982	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1983	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	7/28/08	8/20/08	NEW	36296DA32	B	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-2400	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	8/29/08	9/11/08	NEW	31407F2Y5	S	1,012,449	1,233,066.00	101.08	FNMA SF 30 YEAR	POOL-00829791	FNMA SF 30 YEAR
BNY-2401	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/9/08	8/29/08	9/11/08	NEW	31407F2Y5	S	1,012,449	1,233,066.00	101.08	FNMA SF 30 YEAR	POOL-00829791	FNMA SF 30 YEAR
BNY-2546	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/10/08	9/10/08	9/16/08	NEW	T999	S	1,010,365	1,000,000.00	100.83	FNMA 15 YEAR	POOL-FFFFFFFF	[NULL]
BNY-2623	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2624	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2625	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2626	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2627	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2628	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2629	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2630	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2631	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-2632	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage backed security	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63	GNMA II-JUMBOS	POOL-00004245	GNMA II-JUMBOS
BNY-1934	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/18/08	8/7/08	8/20/08	NEW	36296MP36	S	1,008,635	1,000,000.00	100.55	GNMA SF 30 YEAR	POOL-00695342	GNMA SF 30 YEAR
BNY-1738	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1739	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1740	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1741	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR

# BONY Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4(ii) - BONY Trade Detail for Government Agency Principal Trades  
 BONY Trade Detail Associated with Selected Principal Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-1742	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1743	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1744	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	B	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-2611	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2612	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2613	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2614	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2615	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2616	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR
BNY-2617	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security	9/16/08	8/8/08	9/11/08	NEW	31413HWP9	S	1,001,667	1,187,718.00	100.00	FNMA SF 30 YEAR	POOL-00946254	FNMA SF 30 YEAR

### Notes

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with BONY, only trades selected for additional review are displayed in this appendix.  
 (b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# BONY Trade Detail for TBA or Unlisted Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - BONY Trade Detail for TBA Trades  
BONY Trade Detail Associated with Selected TBA Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-2396	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	10/14/08	NEW	N999	B	16,585,000	16,000,000	103.66	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2123	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/26/08	8/26/08	10/22/08	NEW	P999	B	12,301,875	12,000,000	102.52	GNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2110	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/26/08	8/26/08	10/22/08	NEW	Q999	B	10,031,250	10,000,000	100.31	GNMA II-JUMBOS	POOL-T0810	[NULL]
BNY-2593	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/12/08	9/12/08	10/14/08	NEW	N999	B	9,295,313	9,000,000	103.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2342	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/5/08	9/5/08	10/14/08	NEW	N999	S	7,223,125	7,000,000	103.19	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2067	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/21/08	8/21/08	10/22/08	NEW	P999	B	6,037,031	6,000,000	100.62	GNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2247	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/2/08	9/2/08	10/22/08	NEW	P999	B	3,483,047	3,500,000	99.52	GNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2591	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/12/08	9/12/08	10/14/08	NEW	G888	B	3,017,344	3,000,000	100.58	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
BNY-2279	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/3/08	9/3/08	10/14/08	NEW	G888	S	2,955,000	3,000,000	98.50	GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
BNY-2341	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/5/08	9/5/08	10/14/08	NEW	N999	S	2,063,750	2,000,000	103.19	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2181	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/28/08	8/28/08	10/14/08	NEW	N999	B	2,016,953	2,000,000	100.85	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2182	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/28/08	8/28/08	10/14/08	NEW	N999	B	1,973,438	2,000,000	98.67	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2284	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/3/08	9/3/08	10/14/08	NEW	N999	S	1,682,289	1,745,000	96.41	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2185	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/18/08	8/28/08	9/22/08	COR	P999	B	1,016,914	1,000,000	101.69	GNMA SF 30 YEAR	POOL-T0809	[NULL]
BNY-2094	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/25/08	8/25/08	10/22/08	NEW	P999	B	1,008,984	1,000,000	100.90	GNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2544	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/10/08	9/10/08	10/20/08	NEW	T999	B	1,006,250	1,000,000	100.63	FNMA 15 YEAR	POOL-T0810	[NULL]
BNY-2125	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/26/08	8/26/08	10/14/08	NEW	N999	B	1,005,313	1,000,000	100.53	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BNY-2592	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/12/08	9/12/08	10/20/08	NEW	T999	S	1,003,906	1,000,000	100.39	FNMA 15 YEAR	POOL-T0810	[NULL]

### Notes

- (a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of TBA trades with BONY, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# Listing of Selected Counterparties for Avoidance Analysis

## Appendix A-6 - Listing of Selected Counterparties for Avoidance Analysis Trade Analysis by Counterparty

The following table presents the 14 counterparties Duff & Phelps has selected to review its trading activity segmented by why each counterparty was selected: (a)

Large Banks/Clearing Houses	Potentially Related Parties	Illiquid Asset Trading Partners	Global 1 (b)
Bank of America Corporation	R3 Capital Management, LLC	Fortress Investment Group	Barclays Plc
Barclays Plc	One William Street Capital Management	Blackrock, Inc.	JP Morgan Chase & Co.
Citigroup, Inc.		BlueMountain Capital Management LLC	HSBC Holdings Plc
HSBC Holdings Plc		Stark Investments LP	Stark Investments LP
JP Morgan Chase & Co.			Citigroup, Inc.
The Bank of New York Mellon Corporation			Fortress Investment Group
The Federal Reserve Bank of New York			Bank of America Corporation
Standard Bank			The Bank of New York Mellon Corporation
			Standard Bank Group Limited

Note:

(a) The selected counterparties are subject to change.

(b) Global 1 is a stock loan system located in the UK. Stock loans are presented separately as no principal balances exist for these transactions.

**Exhibit 16 - Citigroup, Inc.: APB Trade Review**

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## EXHIBIT 16

**SUBJECT:** Findings re: Avoidance Analysis – APB Approach for Trades with Citigroup, Inc.

### Executive Summary

Citigroup, Inc. (“Citi”) entered into approximately 15,000 trades having principal balances greater than zero (\$0.00) with Lehman between August 1, 2008 and September 19, 2008. Duff & Phelps LLC (“Duff & Phelps”) reviewed these trades using the Activity Positions & Balances (“APB”) database. After the initial review, Duff & Phelps flagged 900 “Principal Trades,” five (5) “Reverse Repo Trades,” and 112 “TBA Trade” or “Unlisted Option Trades” for further review based on the trade review procedures set forth below.

### Trading Partner Background

Citi is a full-service, global financial services company that was selected for this analysis due to (1) Citi’s relationship with Lehman as a provider of certain clearing services that required pledged collateral from Lehman and (2) the high volume of diverse trading activity with Lehman. See **Appendix A-6** for a full list of the selected trading partners for this analysis.

### Trade Review

Duff & Phelps segmented the trading activity based upon trade type and selected certain trades for further review as discussed below:

1. Segmented the trades based on the trade type (see **Appendix A-1** and **Appendix A-2** for additional details):

Trade Type	Number of Trades
Cross Trades <sup>1</sup>	41
Agency Trades <sup>2</sup>	4,333
Bonds Pledged Trades <sup>3</sup>	12
Buy/Sell Back Trades <sup>4</sup>	28
Loan vs. Cash Trades <sup>5</sup>	4
Principal Trades	8,084
Repo Trades	882
Reverse Repo Trades	796
Sell/Buy Back Trades <sup>4</sup>	158
TBA or Unlisted Option Trades <sup>6</sup>	954

*Source: APB database, initially accessed September 23, 2009.*

<sup>1</sup> Cross Trades represent trades in which Lehman acted as a broker where the transfer occurred between two Lehman customer accounts, and thus, not likely avoidable. As a result, such trades did not get selected for further investigation for the purpose of this analysis.

<sup>2</sup> Agency Trades represent trades in which Lehman acted as an agent where the transfer occurred between a Lehman broker/dealer customer and a third-party, and thus, not likely avoidable. As a result, such trades did not get selected for further investigation for the purpose of this analysis.

<sup>3</sup> Similar to Repo Trades, Bonds Pledged Trades represent trades in which securities are loaned to a counterparty as collateral in return for cash; however, given the nature of these trades Bonds Pledged were subject to review as discussed in the appendices.

<sup>4</sup> A “Buy/Sell Back” trade has the same effect as a “Reverse Repo” with differences including, but not limited to, the lack of a governing contract and the need to perform the entire trade through multiple transactions (i.e., the buy/sell back involves two trades - the initial buy trade of the security and the forward trade obligation to reverse the trade at a future date). Conversely, a “Sell/Buy Back” has similar characteristics (no contract and multiple transactions) with the net effect similar to that of a “Repo” trade.

<sup>5</sup> Similar to a Repo Trade or a Reverse Repo Trade, Loan vs. Cash trades represent trades in which securities are loaned to a counterparty for cash. Since the moniker alone cannot distinguish whether Lehman’s side of the trade more closely resembles a Repo Trade or Reverse Repo Trade, all trades required further review.

<sup>6</sup> “TBA - Unlisted Options” - our understanding is that government agency mortgage backed securities trade in what is referred to as the “TBA market.” The term “TBA” is derived from the fact that the actual mortgage-backed security that will be delivered to fulfill a TBA trade is not designated at the time the trade is made. The securities are “to be announced” 48 hours prior to the established trade settlement date. In Duff & Phelps’s review, all TBA trades involved Agencies.

2. Eliminated trades from further consideration due to one or more of the following characteristics. Eliminated trades are not presented in this memorandum.
- a. Trade principal amount was less than \$1 million;
  - b. Trade was cancelled;
  - c. Trade occurred on an exchange with high visibility and liquidity (mitigating the risk of mispricing);
  - d. Trade was an Agency Trade where it appears that Lehman was acting on behalf of a client (i.e., Lehman's net position unaffected by such trades), and thus, not likely avoidable;
  - e. Trade was a Cross Trade between customers (i.e., Lehman's net position unaffected by such trades);
  - f. Reverse Repo Trades that were settled prior to the bankruptcy date (i.e., Citi returned the borrowed cash and took possession of the underlying assets);
  - g. Reverse Repo Trades that were unsettled prior to bankruptcy but involved highly liquid assets (mitigating the risk of mispricing and/or the significance of any potential amounts to be recovered by the Lehman estate);
  - h. Trade involved highly liquid securities (e.g., U.S. Treasury Bond) mitigating the risk of mispricing and/or the significance of any potential losses to be recovered; and
  - i. Trade was a Repo Trade where Lehman would be the borrower of funds.

### **Findings and Pricing Analysis**

Of the approximately 15,000 trades between Lehman and Citi between August 1, 2008 and September 19, 2008 with principal amounts greater than zero (\$0.00): 900 "Principal Trades," five (5) "Reverse Repo Trades," and 112 "TBA Trades" or "Unlisted Option Trades" were selected for further analysis.<sup>7</sup>

#### **1. Principal Trades (900)**

- a. Of the selected 900 trades, only 34 did not involve government agency mortgage backed securities ("Agencies"). These trades between Lehman and Citi involved the purchase or sale of securities that were not traded on an exchange<sup>8</sup> and for which the underlying securities were corporate bonds, municipal bonds, asset-backed securities (including mortgage backed), or other types of securities. These types of trades are relevant to this analysis as risk exists that the trades could have been executed at prices that did not reflect the economic value of the security exchanged, potentially causing economic harm to the Lehman estate (the "Estate").

Duff & Phelps also included certain additional principal trades with net trade amounts greater than \$50 million due to the high dollar value involved that were previously excluded based on the criteria presented above. After reviewing the excluded principal trades, eight (8) principal trades were flagged for further review based upon their net dollar value. These trades were all debt securities and executed on European exchanges. See **Appendix A-3(i)** for additional detail relating to these trades.

- b. The remaining 858 of the principal trades involved Agencies that were not traded on an exchange. Due to the government backing of these securities, we expect reduced pricing volatility, and thus a likely reduction in risk of potential pricing manipulation. Therefore, we recommend that Agencies be viewed separately due to the potentially mitigated risk associated with these securities. See **Appendix A-3(ii)** for additional detail relating to these trades.
- c. **Pricing Analysis:** See Exhibit 21 for the pricing analysis performed on these 900 trades.

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<sup>7</sup> No "Buy/Sell Back" trades remained due to the trades either being fully consummated prior to bankruptcy or involving liquid assets. In addition, no "Bonds Pledged" trades remained as these trades involved identical securities that netted to an insignificant amounts relating to interest payments. Further, no "Loan vs. Cash" trades remained as all such trades were cancelled or replaced.

<sup>8</sup> Trades executed via an exchange or clearing house present a reduced risk of mispricing and therefore not selected for further analysis unless the trades were in excess of \$50 million.

2. Reverse Repo Trades (5)

- a. The five (5) flagged Reverse Repo Trades had a scheduled settlement date after the bankruptcy filing and involved potential illiquid securities.<sup>9</sup> These trades are relevant to this analysis as they represent possible means of transferring cash out of the Estate in exchange for mispriced (overvalued) securities immediately prior to the bankruptcy filing. The risk in this case is that such trades were executed at a price that did not reflect the economic value of the securities exchanged, potentially causing economic harm to the Estate. See **Appendix A-4** for additional details of these trades.
- b. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these five (5) trades.

3. TBA Trades or Unlisted Option Trades (112)

- a. The remaining TBA Trades or Unlisted Option Trades between Lehman and Citi involved Agencies that were not traded on an exchange. These trades are similar to those discussed in 1(b) above. See **Appendix A-5** for additional details of these trades.
- b. Pricing Analysis: See Exhibit 21 for the pricing analysis performed on these 112 trades.

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<sup>9</sup> Reverse Repo trades typically involve two “legs” to the recorded trade. The first “leg”, which records the transfer-in of securities and the transfer-out of cash, typically has a settlement date within a day or two. The settlement date for the first “leg” represents the date when the securities are actually transferred-in in return for cash. The second “leg,” which is booked at the same time as the first “leg”, records the planned transfer back out of securities and corresponding receipt of cash. Typically the second “leg” has a settlement date that can be days, weeks, or possibly months in the future. The settlement date for the second “leg” represents the date when the securities will be transferred back out in return for cash (unless the trade is subsequently adjusted, in which case there may be a third “leg” to adjust the terms of the second “leg”). Given this typical “pairing” of trades, Duff & Phelps has included both legs of the trades, when available, in **Appendix A-5** for reference.

# Count of Trades Between Lehman and Citi by Trade and Asset Type

## Trades Booked Between August 1, 2008 and September 19, 2008

### Appendix A-1 - Count of Trades Between Lehman and Citi by Trade and Asset Type

Citi Trade Volume for Trades Having a Principal Value Greater than \$0.00

August 1, 2008 - September 19, 2008

#### Count of Individual Trades

Asset Type	Trade Types										Grand Total
	Cross Trades	Agency Trades	Bonds Pledged (a)	Sell/Buy Back	Loan vs. Cash (a)	Principal Trades (a)	Reverse Repo (a)	Repo Trades	Buy/Sellback (a)	TBA or Unlisted Option Trades(a)	
[NULL]		46				103				954	1,103
Asset Backed Security		357				13					370
Bond		2	4	6		31	8	48	2		101
CMO		190				11	6	22			229
Commercial Paper		89				26					115
Common Equity		2,886				4,604					7,490
Common Stock		71									71
Convertible Corporate Bond	4	34									38
Corporate Debt	17	63				147	11	7			245
European Security	10	59		152		262	172	408	26		1,089
Foreign Bond		2				20	16	1			39
Foreign Gov't Bonds		3	8		4	6	32	26			79
Government Agency Securities		9				2,110					2,119
Misc.							2				2
Municipal Bond						72					72
Options						3					3
Preferred Stock	10	4				31					45
REIT		272				176					448
UK Government Bond		3				2					5
US Treasury Strips						1	46	4			51
US Treasury		242				358	503	366			1,469
Warrant		1				108					109
<b>Grand Total</b>	<b>41</b>	<b>4,333</b>	<b>12</b>	<b>158</b>	<b>4</b>	<b>8,084</b>	<b>796</b>	<b>882</b>	<b>28</b>	<b>954</b>	<b>15,292</b>

Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) See Appendix A-2 for additional details regarding the Bonds Pledged, Loan vs. Cash, Principal, Reverse Repo, Buy/Sell Back, and TBA or Unlisted Option Trades.

# USD Volume of Trades Between Lehman and Citi by Trade and Asset Type

## Trades Booked Between August 1, 2008 and September 19, 2008

### Appendix A-2 - USD Volume of Trades Between Lehman and Citi by Trade and Asset Type

Citi Trade Principal for Trades Having a Principal Value Greater than \$0.00

August 1, 2008 - September 19, 2008

Value in \$ Millions

Asset Type	Bonds Pledged (a)		Loan vs. Cash (b)		Principal Trade (c)		Reverse Repo (d)		Buy/Sell Back (e)		TBA or Unlisted Option Trades (f)		Grand Total
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	
[NULL]					820	817					39,661	38,946	80,244
Asset Backed Security					8	10							18
Bond	16	16			145	1,056	16	16	12	12			1,256
CMO					68	28	10	10					116
Commercial Paper					575								575
Common Equity					592,197	2,794							594,991
Corporate Bond					3	5							8
Corporate CD													-
European Commercial paper					585	154	85	118					942
European Floating Rate Note					519	1,567	1,112	1,112	644	644			5,596
European Security					2,030	66	290	290					2,676
Foreign Bond	141	141	36	36	4	44	705	705					1,531
Foreign Gov't Bonds					3,917	5,370							9,287
Government Agency Securities					0	0							1
Municipal Bond					131	133							263
Options					0	0							0
Preferred Stock					5	12							17
REIT					6,906	9							6,915
UK Government Bond					14	15							28
US Treasury Strips						0	8	16					24
US Treasury					6,099	5,517	2,613	2,614					16,842
Warrant					2	12							13
<b>Grand Total</b>	<b>\$ 157</b>	<b>\$ 157</b>	<b>\$ 36</b>	<b>\$ 36</b>	<b>\$ 614,026</b>	<b>\$ 17,610</b>	<b>\$ 4,838</b>	<b>\$ 4,880</b>	<b>\$ 655</b>	<b>\$ 655</b>	<b>\$ 39,661</b>	<b>\$ 38,946</b>	<b>\$ 721,345</b>

#### Notes:

Source: APB database, initially accessed September 23, 2009.

Based on the characteristics of the highlighted trades additional analysis appears warranted.

(a) The Bonds Pledged Trades were analyzed; however, based on our preliminary review of the trades, no additional analysis appears warranted. Due to the large volume of trades between Citi and Lehman no details for the trades not selected for additional review are presented.

(b) The Loan vs. Cash Trades were analyzed; however, based on our preliminary review of the trades, no additional analysis appears warranted. Due to the large volume of trades between Citi and Lehman no details for the trades not selected for additional review are presented.

(c) Refer to Appendix A-3(i) and Appendix A-3(ii) for further information.

(d) Refer to Appendix A-4 for further information.

(e) The Buy/Sell Back Trades were analyzed; however, based on our preliminary review of the trades, no additional analysis appears warranted. Due to the large volume of trades between Citi and Lehman no details for the trades not selected for additional review are presented.

(f) Refer to Appendix A-5 for further information.

# Citi Trade Detail for Non-Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(i) - Citi Trade Detail for Non-Agency Principal Trades  
 Citi Trade Detail Associated with Selected Principal Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-1158	Principal Trade	EUROCP	CAJA M ECP-DISC 08AUG8-10NOV8	Net trade amount in excess of \$50 million USD	8/6/08	8/6/08	8/8/08	NEW	CAJA10039	\$	76,454,754	50,000,000	152.91			CAJA M ECP-DISC 08AUG8-10NOV8
C-2018	Principal Trade	EUROFRN	FORTIS BANK SA/EMTN FRN 02Feb09	Net trade amount in excess of \$50 million USD	8/11/08	8/11/08	8/19/08	NEW	1BE806463	\$	60,266,665	40,000,000	150.29			FORTIS BANK SA/NV FRN 20090202 SERIES# EMTN
C-3605	Principal Trade	BTF	FRANCE BTF 0.000% 13Nov08	Net trade amount in excess of \$50 million USD	8/20/08	8/20/08	8/21/08	NEW	1FR568318	\$	50,946,917	35,000,000	145.56			FRANCE BTF 0.000% 20081113
C-4114	Principal Trade	EUROCP	IIB BA ECP-DISC 26AUG8-27OCT8	Net trade amount in excess of \$50 million USD	8/21/08	8/21/08	8/26/08	NEW	IIBBU0030	\$	102,262,081	70,000,000	146.09			IIB BA ECP-DISC 26AUG8-27OCT8
C-7199	Principal Trade	EUROCP	MACQUA ECP-DISC 08SEP8-08OCT8	Net trade amount in excess of \$50 million USD	9/4/08	9/4/08	9/8/08	NEW	MACQU0040	\$	86,423,132	60,000,000	144.04			MACQUA ECP-DISC 08SEP8-08OCT8
C-7442	Principal Trade	EUROCP	BANCO ECP-DISC 09SEP8-10NOV8	Net trade amount in excess of \$50 million USD	9/5/08	9/5/08	9/9/08	NEW	BBCAU0019	\$	71,340,998	50,000,000	142.68			BANCO ECP-DISC 09SEP8-10NOV8
C-8737	Principal Trade	EUROCP	MACQUA ECP-DISC 15SEP8-17NOV8	Net trade amount in excess of \$50 million USD	9/11/08	9/11/08	9/15/08	NEW	MACQU0041	\$	69,703,271	50,000,000	139.41			MACQUA ECP-DISC 15SEP8-17NOV8
C-8739	Principal Trade	EUROCP	BANCO ECP-DISC 16SEP8-17NOV8	Net trade amount in excess of \$50 million USD	9/11/08	9/11/08	9/16/08	NEW	BBCAU0020	\$	97,591,408	70,000,000	139.42			BANCO ECP-DISC 16SEP8-17NOV8
C-587	Principal Trade	MEDNOTE	LEHMAN BROS HLDS INC MEDIUM TER	Trade involved potentially illiquid corporate bond	8/5/08	7/31/08	8/14/08	NEW	1US559495	B	4,400,000	4,400,000	100.00			MEDIUM TERM NTS R/MD0000 08/15/2011
C-2288	Principal Trade	MEDTERM	LEHMAN BROTHERS HOLDINGS-FRN	Trade involved potentially illiquid corporate bond	8/13/08	8/13/08	8/18/08	NEW	1US298151	\$	1,177,567	1,405,000	83.19			LEHMAN BROTHERS HOLDINGS-FRN
C-2954	Principal Trade	CBOND	GLOBAL VILLAGE TELECOM FINANCE	Trade involved potentially illiquid corporate bond	8/15/08	8/12/08	8/15/08	COR	1US717507	\$	14,365,650	20,850,000	67.93			GLOBAL VILLAGE TELECOM FINANCE
C-7831	Principal Trade	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC MEDIUM TER	Trade involved potentially illiquid corporate bond	9/9/08	9/9/08	9/12/08	NEW	1US298144	\$	1,274,525	1,345,000	94.59			MEDIUM TERM NOTES R/MD 3.01 06/02/2049
C-9683	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	8/7/08	8/7/08	8/7/08	NEW	17312MH84	B	49,996,597	50,000,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-11942	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	8/20/08	8/20/08	8/20/08	NEW	17312MHM3	B	49,996,667	50,000,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-12592	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/3/08	9/3/08	9/3/08	NEW	17312MJ41	B	49,996,806	50,000,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-12593	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/3/08	9/3/08	9/3/08	NEW	17312MJ41	B	20,098,716	20,100,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-12665	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/4/08	9/4/08	9/4/08	NEW	17312MJ58	B	49,996,806	50,000,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-12666	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/4/08	9/4/08	9/4/08	NEW	17312MJ58	B	20,198,709	20,200,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-13069	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/8/08	9/8/08	9/8/08	NEW	17312MJ90	B	49,996,736	50,000,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-13577	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-backed security	9/10/08	9/10/08	9/10/08	NEW	17312MBJ5	B	24,948,406	24,950,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-9012	Principal Trade	CMO	GRACECHURCH MOR #1X FRN 20Nov56	Trade involved potentially illiquid mortgage-backed security not on an exchange	9/12/08	9/12/08	9/17/08	NEW	1GB569576	B	13,281,076	10,000,000	132.26			FINANCING PLC FRN 20561120 SERIES# 1X
C-55705	Principal Trade	MUNICIPAL	UNIVERSITY OF SOUTH CAROLINA HIGHER EDU	Trade involved potentially illiquid municipal bond	8/21/08	8/21/08	8/26/08	NEW	913367BV9060	B	7,811,744	7,500,000	102.92	SOUTH CAROLINA CNTY GA SCH DIST GO	EDUCATION REVENUE	HIGHER EDUCATION REVENUE BONDS# 2008A R/MD
C-57014	Principal Trade	MUNICIPAL	GWINNETT CNTY GA SCH DIST GO BDS	Trade involved potentially illiquid security not on an exchange	9/15/08	9/12/08	9/17/08	NEW	403755WD9060	\$	10,779,165	10,125,000	105.82	R/MD 5.00 02/01/2027	BDS	GO REPUBLIC OF THE PHILIPPINES 7.750% 20310114
C-1161	Principal Trade	EURO	REP OF PHILIPPI 7.750% 14Jan31	Trade involved potentially illiquid security not on an exchange	8/6/08	8/6/08	8/11/08	NEW	1PH440269	\$	3,883,469	3,500,000	110.38			ARGENTINA BONOS 7.000% 20151003
C-1458	Principal Trade	EURO	ARGENTINA BONOS 7.000% 03Oct15	Trade involved potentially illiquid security not on an exchange	8/7/08	8/7/08	8/12/08	NEW	1AR709376	B	6,375,000	10,000,000	63.75			LEHMAN BROS TREASURY CONV BOND ZEROCNP25Jan09
C-2977	Principal Trade	EURO	LEHMAN BRO CVBND 0.25Jan09	Trade involved potentially illiquid security not on an exchange	8/15/08	8/15/08	8/20/08	NEW	1NL33407	B	1,065,000	2,500,000	42.60			UTAH C/D FDIC CALLABLE 10% TILX 28/9 'V PM 8/28/9 DEATH
C-4287	Principal Trade	CORPCD	LEHMAN COML BK SALT LAKE CITY UTAH C/D F	Trade involved potentially illiquid security not on an exchange	8/22/08	8/5/08	8/28/08	COR	1US562689	B	19,700,000	19,700,000	100.00			INTERNATIONAL BOND 7.375% 20370918
C-5630	Principal Trade	EURO	COLOMBIA GOVERNMENT INTE 7.375% 18Sep37	Trade involved potentially illiquid security not on an exchange	8/29/08	8/29/08	9/4/08	NEW	1CO678737	B	2,264,014	2,000,000	109.80			INTERNATIONAL BOND 7.375% 20370918
C-6419	Principal Trade	EURO	COLOMBIA GOVERNMENT INTE 7.375% 18Sep37	Trade involved potentially illiquid security not on an exchange	9/2/08	8/29/08	9/4/08	COR	1CO678737	B	2,264,014	2,000,000	109.80			INEOS GROUP HOLDINGS PLC 7.875% 20160215 SERIES# REGS
C-6281	Principal Trade	EURO	INEOS GROUP HOL #REGS 7.875% 15Feb16	Trade involved potentially illiquid security not on an exchange	9/2/08	8/28/08	9/2/08	COR	1GB457665	B	3,662,001	4,000,000	91.55			LEHMAN BROS TREASURY CNVBND#INDU 0.21Feb12
C-8428	Principal Trade	EURO	LEHMAN BRO CVBND#INDU 0.21Feb12	Trade involved potentially illiquid security not on an exchange	9/10/08	9/4/08	9/9/08	COR	1NL822532	\$	1,785,699	2,178,000	81.99			

# Citi Trade Detail for Non-Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(i) - Citi Trade Detail for Non-Agency Principal Trades  
 Citi Trade Detail Associated with Selected Principal Trades  
 August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-8429	Principal Trade	EURO	LEHMAN BROTHERS #MULT 0.000% 24Jan11	Trade involved potentially illiquid security not on an exchange	9/10/08	9/4/08	9/9/08	COR	INL807053	\$	1,559,230	1,820,000	85.67			LEHMAN BROS TREASURY CO BV 0.000% 20110124 SERIES# MULT
C-8740	Principal Trade	EURO	LEHMAN BRO CVBND#BSKT 23.3 16Sep08	Trade involved potentially illiquid security not on an exchange	9/11/08	8/27/08	9/16/08	COR	INL499612	\$	1,447,581	1,830,000	73.28			LEHMAN BROS TREASURY CNVBND#BSKT 23.3 %16Sep08
C-8916	Principal Trade	CBOND	AMERICAN INTERNATIONAL GROUP I	Trade involved potentially illiquid security not on an exchange	9/12/08	9/8/08	9/11/08	COR	US468036	B	798,706	1,000,000	77.35			AMERICAN INTERNATIONAL GROUP I
C-11183	Principal Trade	[NULL]	[NULL]	Trade involved potentially illiquid mortgage-backed security not on an exchange	8/11/08	8/8/08	8/13/08	NEW	G888	B	10,692,150	11,000,000	97.02	GOLD FC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
C-11187	Principal Trade	[NULL]	[NULL]	Trade involved potentially illiquid mortgage-backed security not on an exchange	8/11/08	8/8/08	8/13/08	NEW	G888	\$	10,692,150	11,000,000	97.02	GOLD FC 30 YEAR - FHLMC	POOL-FFFFFFFF	[NULL]
C-239	Principal Trade	EUROFRN	LEHMAN BROTHERS #CD VAR 04Aug28	Trade involved Lehman issued security	8/4/08	7/11/08	8/4/08	COR	US542327	B	9,000,000	9,000,000	100.00			BANK VARIABLE RATE BOND 20280804 SERIES# CD
C-2639	Principal Trade	EURO	LEHMAN BROTHERS #EMTN 5.100% 08May17	Trade involved Lehman issued security	8/14/08	7/18/08	7/24/08	COR	INL884508	B	3,928,329	40,000,000	9.68			LEHMAN BROS TREASURY CO BV 5.100% 20170508 SERIES# EMTN
C-9062	Principal Trade	EURO	LEHMAN BROTHERS #SXSE 0.000% 19Mar10	Trade involved Lehman issued security	9/12/08	9/10/08	9/15/08	COR	INL403275	\$	2,542,214	2,000,000	127.11			LEHMAN BROS TREASURY CO BV 0.000% 20100319 SERIES# SXSE
C-11276	Principal Trade	ASSETBK	MKP VELA 2006-1A C	Trade involved mortgage backed security not traded on an exchange	8/12/08	6/13/08	6/20/08	COR	55313HAC2	B	2,528,686	2,500,000	100.00	MKP VELA 2006-1A C	MKP VELA CBO LTD	MKP VELA CBO LTD
C-11476	Principal Trade	CMOPH	ARMT 2006-3 2A1	Trade involved mortgage backed security not traded on an exchange	8/14/08	5/30/08	5/30/08	COR	00703QAB8	\$	12,762,747	23,938,000	85.00	ARMT 2006-3 2A1	RATE MORTGAGE	ADJUSTABLE RATE MORTGAGE TRUST
C-14226	Principal Trade	ASSETBK	MKP VELA 2006-1A C	Trade involved mortgage backed security not traded on an exchange	9/16/08	9/9/08	9/16/08	NEW	55313HAC2	B	3,122,000	3,122,000	100.00	MKP VELA 2006-1A C	MKP VELA CBO LTD	MKP VELA CBO LTD

**Notes**

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with Citi, only trades selected for additional review are displayed in this appendix.

(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).



# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-9589	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962FT5	B	5,560,785	12,800,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10178	GOLD PC 15 YEAR - FHLMC
C-9591	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962FV0	B	479,187	1,100,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10180	GOLD PC 15 YEAR - FHLMC
C-9593	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962H97	B	6,409,226	16,724,006	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10256	GOLD PC 15 YEAR - FHLMC
C-9595	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962JL5	B	8,474,854	18,000,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10331	GOLD PC 15 YEAR - FHLMC
C-9597	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962RG0	B	10,250,274	26,296,953	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10487	GOLD PC 15 YEAR - FHLMC
C-9599	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962WC3	B	4,152,989	10,036,088	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10643	GOLD PC 15 YEAR - FHLMC
C-9601	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962WY5	B	9,864,304	21,285,430	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10663	GOLD PC 15 YEAR - FHLMC
C-9603	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312962XB4	B	850,680	2,204,705	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B10674	GOLD PC 15 YEAR - FHLMC
C-9613	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312963TC5	B	1,303,416	3,658,027	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B11447	GOLD PC 15 YEAR - FHLMC
C-9615	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964AU3	B	2,063,704	4,565,449	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B11819	GOLD PC 15 YEAR - FHLMC
C-9617	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964EK1	B	2,052,204	5,066,359	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B11938	GOLD PC 15 YEAR - FHLMC
C-9619	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964FW4	B	735,609	2,019,001	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B11981	GOLD PC 15 YEAR - FHLMC
C-9621	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964K99	B	1,022,666	2,435,313	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B12120	GOLD PC 15 YEAR - FHLMC
C-9623	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964N70	B	2,363,959	5,047,503	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B12214	GOLD PC 15 YEAR - FHLMC
C-9625	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312964N88	B	2,143,664	5,047,503	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B12215	GOLD PC 15 YEAR - FHLMC
C-9631	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312965VR4	B	2,739,642	5,299,595	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B13324	GOLD PC 15 YEAR - FHLMC
C-9635	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	312966AX2	B	703,359	1,658,461	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00B13622	GOLD PC 15 YEAR - FHLMC
C-9645	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	31294KUP8	B	11,523,499	26,593,928	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00E01490	GOLD PC 15 YEAR - FHLMC
C-9647	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	31294KV77	B	2,227,637	5,000,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00E01538	GOLD PC 15 YEAR - FHLMC
C-9651	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	31283KVF2	B	1,359,774	3,169,195	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G11514	GOLD PC 15 YEAR - FHLMC
C-9653	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	31283KV21	B	16,883,977	38,000,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G11533	GOLD PC 15 YEAR - FHLMC
C-9655	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	31283KC29	B	7,421,253	14,000,000	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G11597	GOLD PC 15 YEAR - FHLMC
C-9657	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	3128M1GD5	B	7,696,294	11,181,474	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G12096	GOLD PC 15 YEAR - FHLMC
C-9659	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	3128M1JR1	B	1,058,445	1,489,335	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G12172	GOLD PC 15 YEAR - FHLMC
C-9661	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/7/08	7/15/08	8/18/08	COR	3128M1N47	B	6,406,628	8,969,948	100.25	GOLD PC 15 YEAR - FHLMC	POOL-00G12311	GOLD PC 15 YEAR - FHLMC
C-11593	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/15/08	8/4/08	8/21/08	COR	31412SVS1	B	27,190,247	27,186,829	99.91	FNMA ARMS	POOL-00933625	FNMA ARMS
C-9363	Principal Trade	FNMA	FNMA 20 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/4/08	8/4/08	8/13/08	NEW	31371N2D6	B	13,209,982	13,095,803	100.67	FNMA 20 YEAR	POOL-00257372	FNMA 20 YEAR
C-9413	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	7/25/08	8/13/08	NEW	N999	B	1,892,005	2,000,000	94.43	FNMA SF 30 YEAR	POOL-FFFFFFFFFF	[NULL]

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-9414	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	7/25/08	8/13/08	NEW	N999	B	948,190	1,000,000	94.65	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9415	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	7/25/08	8/13/08	NEW	N999	B	2,181,556	2,300,000	94.68	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9416	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	6/24/08	8/13/08	NEW	N999	S	1,893,177	2,000,000	94.49	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9417	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	6/25/08	8/13/08	NEW	N999	S	1,893,958	2,000,000	94.53	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9418	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	6/30/08	8/13/08	NEW	N999	S	1,247,424	1,300,000	95.79	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9774	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/30/08	8/13/08	COR	3136FENX6	B	1,249,876	5,000,000	28.00	FNS 379 2	FANNIE MAE	FNS 379 2 MAE FANNIE
C-9776	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/6/08	8/13/08	COR	3136FENX6	B	1,316,398	5,000,000	29.50	FNS 379 2	FANNIE MAE	FNS 379 2 MAE FANNIE
C-9968	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/14/08	8/13/08	NEW	N999	S	25,052,083	26,000,000	96.19	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9969	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/14/08	8/13/08	NEW	N999	B	25,072,396	26,000,000	96.27	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9970	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/14/08	8/13/08	NEW	N999	S	25,052,083	26,000,000	96.19	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9945	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/30/08	8/13/08	NEW	N999	S	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9946	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/30/08	8/13/08	NEW	N999	S	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9947	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/30/08	8/13/08	NEW	N999	S	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9948	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/30/08	8/13/08	NEW	N999	S	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9949	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	6/19/08	8/13/08	NEW	N999	B	21,084,656	21,000,000	100.20	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9950	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/13/08	NEW	N999	B	50,115,625	50,000,000	100.03	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9951	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/13/08	NEW	N999	B	50,115,625	50,000,000	100.03	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9952	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/13/08	NEW	N999	B	50,115,625	50,000,000	100.03	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9953	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/13/08	NEW	N999	B	29,067,063	29,000,000	100.03	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9972	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/18/08	8/13/08	NEW	N999	B	9,703,992	9,750,000	99.33	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9973	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/18/08	8/13/08	NEW	N999	S	9,703,992	9,750,000	99.33	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9974	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/18/08	8/13/08	NEW	N999	B	48,519,961	48,750,000	99.33	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9975	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/28/08	8/13/08	NEW	N999	S	48,954,141	48,750,000	100.22	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9976	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/7/08	8/13/08	NEW	N999	B	20,162,133	20,800,000	96.75	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9977	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/7/08	8/13/08	NEW	N999	S	20,162,133	20,800,000	96.75	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9978	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/28/08	8/13/08	NEW	N999	B	13,350,838	13,650,000	97.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9979	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/28/08	8/13/08	NEW	N999	S	7,946,927	8,125,000	97.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9980	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	7/28/08	8/13/08	NEW	N999	S	5,403,910	5,525,000	97.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 3 of 31

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-10104	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QKB3	S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10107	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10108	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10109	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10110	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10111	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10112	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10113	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10114	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10115	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QQ27	S	1,027,479	1,168,980	102.53	FNMA SF 30 YEAR	POOL-00952373	FNMA SF 30 YEAR
C-10118	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412STP0	S	1,001,467	1,133,460	104.34	FNMA SF 30 YEAR	POOL-00933558	FNMA SF 30 YEAR
C-10143	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413LWC9	S	972,473	1,541,892	104.34	FNMA SF 30 YEAR	POOL-00948943	FNMA SF 30 YEAR
C-10145	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415SCX8	S	1,045,771	1,000,000	104.34	FNMA SF 30 YEAR	POOL-00987586	FNMA SF 30 YEAR
C-10154	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415SB84	S	1,045,771	1,000,000	104.34	FNMA SF 30 YEAR	POOL-00987563	FNMA SF 30 YEAR
C-10156	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412STP0	S	997,770	1,129,276	104.34	FNMA SF 30 YEAR	POOL-00933558	FNMA SF 30 YEAR
C-10169	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413TT93	S	976,278	1,066,924	102.53	FNMA SF 30 YEAR	POOL-00955176	FNMA SF 30 YEAR
C-10172	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412LUC2	S	951,674	1,004,661	102.53	FNMA SF 30 YEAR	POOL-00928579	FNMA SF 30 YEAR
C-10185	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10186	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10187	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10188	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10189	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10190	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10191	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10192	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413YH20	S	1,027,581	1,064,991	102.53	FNMA SF 30 YEAR	POOL-00959349	FNMA SF 30 YEAR
C-10214	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	6/19/08	8/13/08	NEW	31385JRT7	S	172,950	1,394,548	100.20	FNMA SF 30 YEAR	POOL-00545998	FNMA SF 30 YEAR
C-10255	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SZG3	S	971,098	1,010,649	104.34	FNMA SF 30 YEAR	POOL-00933743	FNMA SF 30 YEAR
C-10270	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411GC09	S	1,002,213	1,184,174	100.03	FNMA SF 30 YEAR	POOL-00907373	FNMA SF 30 YEAR

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-10271	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411XEZA	S	1,002,213	1,188,643	100.03	FNMA SF 30 YEAR	POOL-00917352	FNMA SF 30 YEAR
C-10272	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410JPJ9	S	1,002,213	1,046,840	100.03	FNMA SF 30 YEAR	POOL-00893170	FNMA SF 30 YEAR
C-10273	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411ET64	S	1,002,213	1,201,370	100.03	FNMA SF 30 YEAR	POOL-00906073	FNMA SF 30 YEAR
C-10274	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413AFP3	S	1,002,213	1,186,929	100.03	FNMA SF 30 YEAR	POOL-00939474	FNMA SF 30 YEAR
C-10275	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411EJ40	S	1,002,213	1,186,787	100.03	FNMA SF 30 YEAR	POOL-00905783	FNMA SF 30 YEAR
C-10276	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412WNC6	S	1,002,212	1,104,878	100.03	FNMA SF 30 YEAR	POOL-00936987	FNMA SF 30 YEAR
C-10277	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411RCW6	S	1,002,212	1,069,835	100.03	FNMA SF 30 YEAR	POOL-00912785	FNMA SF 30 YEAR
C-10278	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410GYD9	S	1,002,213	1,061,894	100.03	FNMA SF 30 YEAR	POOL-00889108	FNMA SF 30 YEAR
C-10279	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HDX3	S	1,002,213	1,334,178	100.03	FNMA SF 30 YEAR	POOL-00945718	FNMA SF 30 YEAR
C-10280	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412YSV5	S	1,002,213	1,011,678	100.03	FNMA SF 30 YEAR	POOL-00938932	FNMA SF 30 YEAR
C-10281	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413CFV6	S	1,002,213	1,105,102	100.03	FNMA SF 30 YEAR	POOL-00941280	FNMA SF 30 YEAR
C-10282	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412VZT8	S	1,002,213	1,273,515	100.03	FNMA SF 30 YEAR	POOL-00936454	FNMA SF 30 YEAR
C-10283	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413ALD3	S	1,002,212	1,325,183	100.03	FNMA SF 30 YEAR	POOL-00939624	FNMA SF 30 YEAR
C-10284	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411VSA8	S	1,002,212	1,117,421	100.03	FNMA SF 30 YEAR	POOL-00915913	FNMA SF 30 YEAR
C-10285	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412GSW2	S	1,002,212	1,249,032	100.03	FNMA SF 30 YEAR	POOL-00924933	FNMA SF 30 YEAR
C-10286	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412S4L6	S	1,002,212	1,003,625	100.03	FNMA SF 30 YEAR	POOL-00933827	FNMA SF 30 YEAR
C-10287	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412TN82	S	1,002,213	1,001,734	100.03	FNMA SF 30 YEAR	POOL-00934315	FNMA SF 30 YEAR
C-10288	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411EEX1	S	1,002,213	1,487,505	100.03	FNMA SF 30 YEAR	POOL-00905650	FNMA SF 30 YEAR
C-10289	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410TY66	S	1,002,213	1,269,447	100.03	FNMA SF 30 YEAR	POOL-00897233	FNMA SF 30 YEAR
C-10290	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410XHQ2	S	1,002,212	1,380,807	100.03	FNMA SF 30 YEAR	POOL-00900339	FNMA SF 30 YEAR
C-10291	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413QYR3	S	1,002,213	1,065,394	100.03	FNMA SF 30 YEAR	POOL-00952620	FNMA SF 30 YEAR
C-10292	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31415SR4F8	S	1,002,213	1,001,165	100.03	FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
C-10293	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412DZK7	S	1,002,213	1,242,334	100.03	FNMA SF 30 YEAR	POOL-00922446	FNMA SF 30 YEAR
C-10295	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413NDP7	S	1,002,213	1,353,835	100.03	FNMA SF 30 YEAR	POOL-00950210	FNMA SF 30 YEAR
C-10296	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412BZR6	S	1,002,213	1,354,792	100.03	FNMA SF 30 YEAR	POOL-00920652	FNMA SF 30 YEAR
C-10297	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411WUW5	S	1,002,213	1,092,567	100.03	FNMA SF 30 YEAR	POOL-00916897	FNMA SF 30 YEAR
C-10298	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HDE5	S	1,002,213	1,082,015	100.03	FNMA SF 30 YEAR	POOL-00945701	FNMA SF 30 YEAR
C-10299	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413FEH1	S	1,002,213	1,169,301	100.03	FNMA SF 30 YEAR	POOL-00943936	FNMA SF 30 YEAR



Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 6 of 31

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-10329	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411UTD3	S	1,002,213	1,245,435	100.03	FNMA SF 30 YEAR	POOL-00915048	FNMA SF 30 YEAR
C-10330	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411CSR8	S	1,002,213	1,181,446	100.03	FNMA SF 30 YEAR	POOL-00904556	FNMA SF 30 YEAR
C-10331	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413QSH2	S	1,002,213	1,218,969	100.03	FNMA SF 30 YEAR	POOL-00952420	FNMA SF 30 YEAR
C-10332	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410QAB7	S	1,002,212	1,276,293	100.03	FNMA SF 30 YEAR	POOL-00893802	FNMA SF 30 YEAR
C-10333	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31371NCK9	S	1,002,213	1,198,037	100.03	FNMA SF 30 YEAR	POOL-00256674	FNMA SF 30 YEAR
C-10334	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412WGC4	S	1,002,213	1,228,442	100.03	FNMA SF 30 YEAR	POOL-00936795	FNMA SF 30 YEAR
C-10335	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413D5D5	S	1,002,213	1,053,824	100.03	FNMA SF 30 YEAR	POOL-00942844	FNMA SF 30 YEAR
C-10336	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414AHR6	S	1,002,212	1,008,577	100.03	FNMA SF 30 YEAR	POOL-00960240	FNMA SF 30 YEAR
C-10337	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411LZT1	S	1,002,212	1,167,812	100.03	FNMA SF 30 YEAR	POOL-00911654	FNMA SF 30 YEAR
C-10338	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410GCH4	S	1,002,212	1,103,701	100.03	FNMA SF 30 YEAR	POOL-00888472	FNMA SF 30 YEAR
C-10339	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411UH61	S	1,002,213	1,225,112	100.03	FNMA SF 30 YEAR	POOL-00914753	FNMA SF 30 YEAR
C-10340	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412YTY8	S	1,002,213	1,010,718	100.03	FNMA SF 30 YEAR	POOL-00938967	FNMA SF 30 YEAR
C-10341	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411WBE6	S	1,002,213	1,171,288	100.03	FNMA SF 30 YEAR	POOL-00916337	FNMA SF 30 YEAR
C-10342	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410NZX9	S	1,002,212	1,564,935	100.03	FNMA SF 30 YEAR	POOL-00892758	FNMA SF 30 YEAR
C-10343	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411YQP1	S	1,002,212	1,060,954	100.03	FNMA SF 30 YEAR	POOL-00918562	FNMA SF 30 YEAR
C-10345	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410YV76	S	1,002,213	1,126,505	100.03	FNMA SF 30 YEAR	POOL-00901638	FNMA SF 30 YEAR
C-10346	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411GBF8	S	1,002,213	1,016,577	100.03	FNMA SF 30 YEAR	POOL-00907338	FNMA SF 30 YEAR
C-10349	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413DAB3	S	1,002,213	1,133,767	100.03	FNMA SF 30 YEAR	POOL-00942002	FNMA SF 30 YEAR
C-10350	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413DAB3	S	966,447	1,093,306	100.03	FNMA SF 30 YEAR	POOL-00942002	FNMA SF 30 YEAR
C-10352	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HMD7	S	1,002,213	1,283,047	100.03	FNMA SF 30 YEAR	POOL-00945956	FNMA SF 30 YEAR
C-10353	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HMD7	S	947,859	1,213,463	100.03	FNMA SF 30 YEAR	POOL-00945956	FNMA SF 30 YEAR
C-10355	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413NCG8	S	1,002,212	1,085,122	100.03	FNMA SF 30 YEAR	POOL-00950171	FNMA SF 30 YEAR
C-10356	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413NCG8	S	943,162	1,021,187	100.03	FNMA SF 30 YEAR	POOL-00950171	FNMA SF 30 YEAR
C-10358	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HFA1	S	1,002,212	1,591,696	100.03	FNMA SF 30 YEAR	POOL-00945761	FNMA SF 30 YEAR
C-10359	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HFA1	S	934,469	1,484,108	100.03	FNMA SF 30 YEAR	POOL-00945761	FNMA SF 30 YEAR
C-10361	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411FK78	S	1,002,213	1,265,820	100.03	FNMA SF 30 YEAR	POOL-00906718	FNMA SF 30 YEAR
C-10362	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411FK78	S	913,920	1,154,304	100.03	FNMA SF 30 YEAR	POOL-00906718	FNMA SF 30 YEAR
C-10364	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410PJJ3	S	1,002,212	1,283,842	100.03	FNMA SF 30 YEAR	POOL-00893165	FNMA SF 30 YEAR



# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-10365	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410PJ3	S	893,550	1,144,644	100.03	FNMA SF 30 YEAR	POOL-00893165	FNMA SF 30 YEAR
C-10367	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412E7A8	S	1,002,213	1,357,413	100.03	FNMA SF 30 YEAR	POOL-00923489	FNMA SF 30 YEAR
C-10368	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412E7A8	S	884,097	1,197,435	100.03	FNMA SF 30 YEAR	POOL-00923489	FNMA SF 30 YEAR
C-10370	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411HU99	S	1,002,213	1,216,814	100.03	FNMA SF 30 YEAR	POOL-00908808	FNMA SF 30 YEAR
C-10371	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411HU99	S	855,252	1,038,385	100.03	FNMA SF 30 YEAR	POOL-00908808	FNMA SF 30 YEAR
C-10373	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412VZ76	S	1,002,213	1,110,273	100.03	FNMA SF 30 YEAR	POOL-00936466	FNMA SF 30 YEAR
C-10376	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411REN4	S	1,002,213	1,264,223	100.03	FNMA SF 30 YEAR	POOL-00912841	FNMA SF 30 YEAR
C-10377	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411REN4	S	833,221	1,051,052	100.03	FNMA SF 30 YEAR	POOL-00912841	FNMA SF 30 YEAR
C-10379	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411RA57	S	1,002,213	1,117,124	100.03	FNMA SF 30 YEAR	POOL-00912728	FNMA SF 30 YEAR
C-10382	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411RBH0	S	1,002,213	1,183,524	100.03	FNMA SF 30 YEAR	POOL-00912740	FNMA SF 30 YEAR
C-10385	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411JNM4	S	1,002,213	1,245,860	100.03	FNMA SF 30 YEAR	POOL-00909496	FNMA SF 30 YEAR
C-10388	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413BLE9	S	1,002,213	1,116,755	100.03	FNMA SF 30 YEAR	POOL-00940525	FNMA SF 30 YEAR
C-10391	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413JVJ0	S	1,002,213	1,162,282	100.03	FNMA SF 30 YEAR	POOL-00947117	FNMA SF 30 YEAR
C-10394	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411GKE4	S	1,002,213	1,192,758	100.03	FNMA SF 30 YEAR	POOL-00907438	FNMA SF 30 YEAR
C-10397	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412GWD9	S	1,002,213	1,170,705	100.03	FNMA SF 30 YEAR	POOL-00925044	FNMA SF 30 YEAR
C-10400	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412LBT6	S	1,002,213	1,231,840	100.03	FNMA SF 30 YEAR	POOL-00928050	FNMA SF 30 YEAR
C-10403	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412HAB5	S	1,002,213	1,134,625	100.03	FNMA SF 30 YEAR	POOL-00925302	FNMA SF 30 YEAR
C-10406	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413RRS7	S	1,002,212	1,347,227	100.03	FNMA SF 30 YEAR	POOL-00953297	FNMA SF 30 YEAR
C-10409	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411GCJ9	S	1,002,213	1,184,174	100.03	FNMA SF 30 YEAR	POOL-00907373	FNMA SF 30 YEAR
C-10412	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410JPJ9	S	1,002,213	1,046,840	100.03	FNMA SF 30 YEAR	POOL-00893170	FNMA SF 30 YEAR
C-10415	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413AFP3	S	1,002,213	1,186,929	100.03	FNMA SF 30 YEAR	POOL-00939474	FNMA SF 30 YEAR
C-10418	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411EJ40	S	1,002,213	1,186,787	100.03	FNMA SF 30 YEAR	POOL-00905783	FNMA SF 30 YEAR
C-10421	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411RCW6	S	1,002,212	1,069,835	100.03	FNMA SF 30 YEAR	POOL-00912785	FNMA SF 30 YEAR
C-10424	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411JXQ4	S	1,002,212	1,218,662	100.03	FNMA SF 30 YEAR	POOL-00909787	FNMA SF 30 YEAR
C-10427	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HDX3	S	1,002,213	1,334,178	100.03	FNMA SF 30 YEAR	POOL-00945718	FNMA SF 30 YEAR
C-10430	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411WU39	S	1,002,213	1,183,995	100.03	FNMA SF 30 YEAR	POOL-00916902	FNMA SF 30 YEAR
C-10433	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413CFV6	S	1,002,213	1,105,102	100.03	FNMA SF 30 YEAR	POOL-00941280	FNMA SF 30 YEAR
C-10436	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413ALD3	S	1,002,212	1,325,183	100.03	FNMA SF 30 YEAR	POOL-00939624	FNMA SF 30 YEAR

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-10439	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412GSW2	S	1,002,212	1,249,032	100.03	FNMA SF 30 YEAR	POOL-00924933	FNMA SF 30 YEAR
C-10442	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31412S4L6	S	1,002,212	1,003,625	100.03	FNMA SF 30 YEAR	POOL-00933827	FNMA SF 30 YEAR
C-10445	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411EEX1	S	1,002,213	1,487,505	100.03	FNMA SF 30 YEAR	POOL-00905650	FNMA SF 30 YEAR
C-10455	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05	FNMA SF 30 YEAR	POOL-00983035	FNMA SF 30 YEAR
C-10456	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05	FNMA SF 30 YEAR	POOL-00983035	FNMA SF 30 YEAR
C-10457	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05	FNMA SF 30 YEAR	POOL-00983035	FNMA SF 30 YEAR
C-10458	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05	FNMA SF 30 YEAR	POOL-00983035	FNMA SF 30 YEAR
C-10459	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05	FNMA SF 30 YEAR	POOL-00983035	FNMA SF 30 YEAR
C-10466	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414LZZ4	S	971,112	1,061,542	96.94	FNMA SF 30 YEAR	POOL-00969760	FNMA SF 30 YEAR
C-10467	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414KYT1	S	971,112	1,074,295	96.94	FNMA SF 30 YEAR	POOL-00968822	FNMA SF 30 YEAR
C-10468	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414KDN7	S	971,112	1,036,347	96.94	FNMA SF 30 YEAR	POOL-00968209	FNMA SF 30 YEAR
C-10469	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415AWE7	S	971,113	1,001,100	96.94	FNMA SF 30 YEAR	POOL-00981345	FNMA SF 30 YEAR
C-10470	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414P6Y0	S	971,113	1,004,396	96.94	FNMA SF 30 YEAR	POOL-00972587	FNMA SF 30 YEAR
C-10471	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SGZ2	S	971,113	1,080,291	96.94	FNMA SF 30 YEAR	POOL-00933216	FNMA SF 30 YEAR
C-10472	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413THU9	S	971,114	1,009,872	96.94	FNMA SF 30 YEAR	POOL-00954843	FNMA SF 30 YEAR
C-10473	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414BUQ1	S	971,114	1,050,058	96.94	FNMA SF 30 YEAR	POOL-00961491	FNMA SF 30 YEAR
C-10474	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414LWU8	S	971,114	1,027,956	96.94	FNMA SF 30 YEAR	POOL-00969659	FNMA SF 30 YEAR
C-10475	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414QDE4	S	971,115	1,043,273	96.94	FNMA SF 30 YEAR	POOL-00972701	FNMA SF 30 YEAR
C-10476	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414KYP9	S	971,115	1,047,009	96.94	FNMA SF 30 YEAR	POOL-00968818	FNMA SF 30 YEAR
C-10480	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415PDJ4	S	971,111	1,002,127	96.94	FNMA SF 30 YEAR	POOL-00984905	FNMA SF 30 YEAR
C-10483	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412BXM9	S	971,112	1,033,815	96.94	FNMA SF 30 YEAR	POOL-00920584	FNMA SF 30 YEAR
C-10486	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414SKK8	S	971,112	1,026,624	96.94	FNMA SF 30 YEAR	POOL-00974698	FNMA SF 30 YEAR
C-10489	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414CJC3	S	971,112	1,011,921	96.94	FNMA SF 30 YEAR	POOL-00962059	FNMA SF 30 YEAR
C-10492	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414GJB6	S	971,112	1,048,896	96.94	FNMA SF 30 YEAR	POOL-00965658	FNMA SF 30 YEAR
C-10495	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415QSM9	S	971,112	1,001,631	96.94	FNMA SF 30 YEAR	POOL-00986224	FNMA SF 30 YEAR
C-10498	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415AU75	S	971,112	1,004,239	96.94	FNMA SF 30 YEAR	POOL-00981299	FNMA SF 30 YEAR
C-10504	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414EEA8	S	971,112	1,012,780	96.94	FNMA SF 30 YEAR	POOL-00963729	FNMA SF 30 YEAR
C-10507	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415M7E9	S	971,112	1,002,013	96.94	FNMA SF 30 YEAR	POOL-00984793	FNMA SF 30 YEAR

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 10 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 11 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 12 of 31



**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 13 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 14 of 31



**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 15 of 31

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 16 of 31

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 17 of 31

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 18 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 19 of 31



**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 20 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 21 of 31



# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-11088	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412LUC2	S	964,595	1,018,301	102.53	FNMA SF 30 YEAR	POOL-00928579	FNMA SF 30 YEAR
C-11092	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414BQA1	S	956,076	1,050,629	102.53	FNMA SF 30 YEAR	POOL-00961349	FNMA SF 30 YEAR
C-11095	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31411BB36	S	852,665	1,075,887	102.53	FNMA SF 30 YEAR	POOL-00902858	FNMA SF 30 YEAR
C-11098	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413LTQ2	S	939,947	1,106,278	102.53	FNMA SF 30 YEAR	POOL-00948859	FNMA SF 30 YEAR
C-11099	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413TT93	S	963,912	1,053,409	102.53	FNMA SF 30 YEAR	POOL-00955176	FNMA SF 30 YEAR
C-11107	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31411B6N8	S	844,838	1,221,194	102.53	FNMA SF 30 YEAR	POOL-00903677	FNMA SF 30 YEAR
C-11114	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413U3A5	S	798,493	1,177,598	102.53	FNMA SF 30 YEAR	POOL-00956293	FNMA SF 30 YEAR
C-11120	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412MHF8	S	1,027,377	1,078,930	102.53	FNMA SF 30 YEAR	POOL-00929130	FNMA SF 30 YEAR
C-11121	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412MHF8	S	1,027,377	1,078,930	102.53	FNMA SF 30 YEAR	POOL-00929130	FNMA SF 30 YEAR
C-11133	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413UN45	S	948,250	1,046,012	102.53	FNMA SF 30 YEAR	POOL-00950703	FNMA SF 30 YEAR
C-11263	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/12/08	8/11/08	8/13/08	NEW	31414DEX0	S	941,135	1,008,467	93.94	FNMA SF 30 YEAR	POOL-00962850	FNMA SF 30 YEAR
C-11264	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/12/08	8/11/08	8/13/08	NEW	31412TA37	S	941,135	1,005,673	93.94	FNMA SF 30 YEAR	POOL-00933926	FNMA SF 30 YEAR
C-11265	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/12/08	8/11/08	8/13/08	NEW	31414SZT3	S	941,042	1,001,152	93.94	FNMA SF 30 YEAR	POOL-00975154	FNMA SF 30 YEAR
C-11266	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/12/08	8/11/08	8/13/08	NEW	31412MJ33	S	941,042	1,018,358	93.94	FNMA SF 30 YEAR	POOL-00929182	FNMA SF 30 YEAR
C-11267	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/12/08	8/11/08	8/13/08	NEW	31412MJ33	S	941,042	1,018,358	93.94	FNMA SF 30 YEAR	POOL-00929182	FNMA SF 30 YEAR
C-11386	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/13/08	8/13/08	8/15/08	NEW	31398ATL6	S	24,969,250	25,000,000	99.88	FEDERAL NATIONAL MORTGAGE ASSO	MAT DT 08/15/11 03.625%	FEDERAL NATIONAL MORTGAGE ASSO
C-11387	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/13/08	8/13/08	8/15/08	NEW	31398ATL6	S	49,938,500	50,000,000	99.88	FEDERAL NATIONAL MORTGAGE ASSO	MAT DT 08/15/11 03.625%	FEDERAL NATIONAL MORTGAGE ASSO
C-11486	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	B	20,034,757	20,272,591	99.91	FNMA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11487	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	B	5,008,689	5,068,147	99.91	FNMA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11488	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	B	25,043,446	25,340,738	99.91	FNMA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11489	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	B	25,043,446	25,340,738	99.91	FNMA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11472	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/14/08	8/21/08	NEW	31412SVZ5	B	5,577,661	5,552,171	100.17	FNMA ARMS	POOL-00933632	FNMA ARMS
C-11473	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/14/08	8/21/08	NEW	31412SVZ5	B	50,229,549	50,000,000	100.17	FNMA ARMS	POOL-00933632	FNMA ARMS
C-11474	Principal Trade	FNMA	FNMA ARMS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/14/08	8/21/08	NEW	31412SV28	B	25,296,588	25,184,733	100.16	FNMA ARMS	POOL-00933633	FNMA ARMS
C-11741	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/15/08	8/20/08	NEW	36295KSV6	B	11,872,292	12,000,000	98.67	GNMA SF 30 YEAR	POOL-00672932	GNMA SF 30 YEAR
C-11652	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/15/08	8/20/08	NEW	Q999	B	9,704,514	10,000,000	96.78	GNMA II- JUMBOS	POOL- GGGGGGGG	[NULL]
C-11653	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/15/08	8/20/08	NEW	Q999	B	21,078,294	22,000,000	95.55	GNMA II- JUMBOS	POOL- GGGGGGGG	[NULL]
C-11654	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	8/20/08	NEW	Q999	S	30,721,944	32,000,000	95.74	GNMA II- JUMBOS	POOL- GGGGGGGG	[NULL]

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-11655	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/8/08	8/20/08	NEW	P999	B	5,064,271	5,000,000	100.97	GNMA SF 30 YEAR	POOL- GGGGGGGG	[NULL]
C-11656	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	8/20/08	NEW	P999	S	5,088,880	5,000,000	101.46	GNMA SF 30 YEAR	POOL- GGGGGGGG	[NULL]
C-11742	Principal Trade	GNMA2	G2 MJM	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/11/08	8/20/08	NEW	36202EVG1	B	18,300,905	18,798,544	97.06	G2 MJM	POOL-00004215	G2 MJM ISSUE JUMBO
C-11676	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	8/20/08	NEW	36202EVM8	S	960,061	1,000,000	95.74	GNMA II- JUMBOS	POOL-00004220	GNMA II-JUMBOS
C-11677	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	8/20/08	NEW	36202EVM8	S	960,061	1,000,000	95.74	GNMA II- JUMBOS	POOL-00004220	GNMA II-JUMBOS
C-11678	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	8/20/08	NEW	36202EVM8	S	960,061	1,000,000	95.74	GNMA II- JUMBOS	POOL-00004220	GNMA II-JUMBOS
C-11679	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/15/08	8/20/08	NEW	36202EUT4	B	4,878,577	5,006,283	97.28	GNMA II- JUMBOS	POOL-00004194	GNMA II-JUMBOS
C-11680	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	6/9/08	8/20/08	NEW	36206QGZ6	B	10,990,359	11,093,358	98.78	GNMA SF 30 YEAR	POOL-00410972	GNMA SF 30 YEAR
C-11681	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/15/08	8/20/08	NEW	36202EVN6	B	19,937,710	20,000,000	99.40	GNMA II- JUMBOS	POOL-00004221	GNMA II-JUMBOS
C-11682	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	6/10/08	8/20/08	NEW	36296DEH7	B	33,310,750	33,000,000	100.63	GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
C-11684	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	7/2/08	8/20/08	NEW	36295KSX2	B	29,755,443	30,000,000	98.89	GNMA SF 30 YEAR	POOL-00672934	GNMA SF 30 YEAR
C-11685	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	7/2/08	8/20/08	NEW	36295QLC2	B	3,967,392	4,000,000	98.89	GNMA SF 30 YEAR	POOL-00677223	GNMA SF 30 YEAR
C-11808	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36295U6F3	S	970,294	1,002,319	96.77	GNMA SF 30 YEAR	POOL-00681370	GNMA SF 30 YEAR
C-11809	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36291MMH3	S	970,294	1,002,461	96.77	GNMA SF 30 YEAR	POOL-00632260	GNMA SF 30 YEAR
C-11810	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36291MMH3	S	970,294	1,002,461	96.77	GNMA SF 30 YEAR	POOL-00632260	GNMA SF 30 YEAR
C-11815	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36296NZ41	S	970,295	1,000,000	96.77	GNMA SF 30 YEAR	POOL-00696563	GNMA SF 30 YEAR
C-11816	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36296NZ41	S	970,295	1,000,000	96.77	GNMA SF 30 YEAR	POOL-00696563	GNMA SF 30 YEAR
C-11817	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/18/08	8/20/08	NEW	36296NXH4	S	970,295	1,000,000	96.77	GNMA SF 30 YEAR	POOL-00696480	GNMA SF 30 YEAR
C-11820	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	6/10/08	8/20/08	NEW	36296DEH7	B	50,470,833	50,000,000	100.63	GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
C-11946	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/20/08	8/20/08	8/21/08	NEW	31398ASU7	S	50,120,084	50,000,000	100.16	FEDERAL NATIONAL MORTGAGE ASSO	MAT DT 08/12/10 03.250%	FEDERAL NATIONAL MORTGAGE ASSO
C-12046	Principal Trade	GOVAGNCY	FEDERAL HOME LOAN BANKS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/21/08	8/22/08	NEW	3133XRRU6	B	25,212,049	25,000,000	100.35	FEDERAL HOME LOAN BANKS	MAT DT 07/01/11 03.625%	FEDERAL HOME LOAN BANKS
C-12047	Principal Trade	GOVAGNCY	FEDERAL HOME LOAN BANKS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/21/08	8/22/08	NEW	3133XRRU6	S	25,195,149	25,000,000	100.29	FEDERAL HOME LOAN BANKS	MAT DT 07/01/11 03.625%	FEDERAL HOME LOAN BANKS
C-12157	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/26/08	8/25/08	8/27/08	COR	3136FENX6	B	7,389,866	30,000,000	27.38	FNS 379 2 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 2 FANNIE MAE
C-12295	Principal Trade	GOVAGNCY	FEDERAL NATIONAL MORTGAGE ASSO	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/27/08	8/27/08	9/2/08	NEW	31359MRG0	B	12,193,906	11,710,000	102.10	FNS 379 2 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 2 FANNIE MAE
C-12320	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/28/08	8/27/08	8/29/08	COR	3136FENX6	B	1,213,597	5,000,000	26.94	FNS 379 2 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 2 FANNIE MAE
C-12321	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/28/08	8/27/08	8/29/08	COR	3136FENX6	B	1,210,825	5,000,000	26.88	FNS 379 2 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 2 FANNIE MAE
C-13076	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/28/08	9/11/08	COR	3136FENX6	B	1,196,833	5,000,000	27.00	FNS 379 2 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 2 FANNIE MAE
C-13078	Principal Trade	STRIP	FNS 379 1	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/28/08	9/11/08	COR	3136FENW8	B	3,158,445	5,000,000	71.66	FNS 379 1 FEDERAL NATIONAL MORTGAGE	FANNIE MAE MAT DT 03/15/13 04.375%	FNS 379 1 FANNIE MAE

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-13080	Principal Trade	STRIP	FNS 379 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/29/08	9/11/08	COR	3136FENX6	S	5,915,293	25,000,000	26.69	FNS 379 2	FANNIE MAE	FNS 379 2 FANNIE
C-13082	Principal Trade	STRIP	FNS 377 2	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/29/08	9/11/08	COR	3136FCSN2	B	5,877,202	26,000,000	26.44	FNS 377 2	FANNIE MAE	FNS 377 2 FANNIE
C-12550	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/3/08	9/3/08	9/11/08	NEW	31412TDL4	B	35,306,183	34,078,528	103.42	FNMA SF 30 YEAR	POOL-00934007	FNMA SF 30 YEAR
C-12551	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/3/08	9/3/08	9/11/08	NEW	31412TTE3	B	23,509,793	22,716,300	103.31	FNMA SF 30 YEAR	POOL-00934449	FNMA SF 30 YEAR
C-12552	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/3/08	9/3/08	9/11/08	NEW	31412TTF0	B	41,663,711	40,275,736	103.27	FNMA SF 30 YEAR	POOL-00934450	FNMA SF 30 YEAR
C-12672	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/4/08	9/3/08	9/4/08	COR	3137EABU2	S	49,891,000	50,000,000	99.78	FREDDIE MAC	MAT DT 10/25/10 03.125%	FREDDIE MAC
C-12734	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	9/11/08	NEW	312927SK8	B	35,253,323	34,699,398	101.43	GOLD PC 30 YEAR - FHLMC	POOL-00A81750	GOLD PC 30 YEAR - FHLMC
C-12736	Principal Trade	FNMA	FN40- FNMA 40YR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	9/11/08	NEW	31371N4X0	B	11,005,428	10,949,540	100.34	FN40- FNMA 40YR	POOL-00257438	FN40- FNMA 40YR
C-12737	Principal Trade	FNMA	FN40- FNMA 40YR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	9/11/08	NEW	31371N5F8	B	6,318,796	6,170,741	102.22	FN40- FNMA 40YR	POOL-00257446	FN40- FNMA 40YR
C-12990	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	312928F82	B	50,899,740	50,000,000	101.63	GOLD PC 30 YEAR - FHLMC	POOL-00A81991	GOLD PC 30 YEAR - FHLMC
C-12991	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	312928F82	B	50,899,740	50,000,000	101.63	GOLD PC 30 YEAR - FHLMC	POOL-00A81991	GOLD PC 30 YEAR - FHLMC
C-12992	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	312928F82	B	50,899,740	50,000,000	101.63	GOLD PC 30 YEAR - FHLMC	POOL-00A81991	GOLD PC 30 YEAR - FHLMC
C-12993	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	312928F82	B	50,899,740	50,000,000	101.63	GOLD PC 30 YEAR - FHLMC	POOL-00A81991	GOLD PC 30 YEAR - FHLMC
C-13050	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/21/08	9/11/08	NEW	N999	S	12,778,142	13,000,000	98.14	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13051	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/28/08	9/11/08	NEW	N999	B	12,839,588	13,000,000	98.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13052	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	B	51,394,965	50,000,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13053	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	B	4,728,337	4,600,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13054	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	S	51,394,965	50,000,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13055	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	S	4,728,337	4,600,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13056	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/4/08	9/11/08	NEW	N999	B	20,863,296	20,150,000	103.36	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13057	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/4/08	9/11/08	NEW	N999	S	20,863,296	20,150,000	103.36	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13058	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	B	10,690,153	10,400,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13059	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/26/08	9/11/08	NEW	N999	S	10,690,153	10,400,000	102.61	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13060	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/22/08	9/11/08	NEW	N999	B	39,981,432	39,000,000	102.34	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13061	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/22/08	9/11/08	NEW	N999	S	39,981,432	39,000,000	102.34	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-12995	Principal Trade	FNMA	FNMA SF 30 YEAR NEWPFN30	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TR96	B	21,149,301	20,724,556	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NEWPFN30
C-12996	Principal Trade	FNMA	FNMA SF 30 YEAR NEWPFN30	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TR96	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NEWPFN30
C-12997	Principal Trade	FNMA	FNMA SF 30 YEAR NEWPFN30	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TR96	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NEWPFN30

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-12998	Principal Trade	FNMA	FNMA SF 30 YEAR NEWPFN30	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TR96	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NEWPFN30
C-12999	Principal Trade	FNMA	FNMA SF 30 YEAR NEWPFN30	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TR96	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NEWPFN30
C-13000	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TSC8	B	20,569,091	20,155,998	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR
C-13001	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TSC8	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR
C-13002	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TSC8	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR
C-13003	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TSC8	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR
C-13004	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TSC8	B	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR
C-13006	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TRW5	B	6,748,227	6,599,061	102.09	FNMA SF 30 YEAR	POOL-00934401	FNMA SF 30 YEAR
C-13007	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	9/11/08	NEW	31412TRY1	B	13,118,969	12,844,682	101.97	FNMA SF 30 YEAR	POOL-00934403	FNMA SF 30 YEAR
C-13478	Principal Trade	GOVAGNCY	FREDDIE MAC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/9/08	NEW	3137EABU2	B	25,037,802	25,000,000	100.11	FREDDIE MAC	MAT DT 10/25/10 03.125%	FREDDIE MAC
C-13465	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/26/08	9/11/08	NEW	N999	B	2,873,385	3,000,000	95.64	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13466	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	8/26/08	9/11/08	NEW	N999	B	1,916,215	2,000,000	95.67	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13468	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	7/25/08	9/11/08	NEW	N999	S	1,887,153	2,000,000	94.22	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13469	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	7/25/08	9/11/08	NEW	N999	S	945,764	1,000,000	94.44	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13470	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	7/25/08	9/11/08	NEW	N999	S	2,175,976	2,300,000	94.47	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-13312	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	31412TW41	B	1,013,090	1,000,000	101.16	FNMA SF 30 YEAR	POOL-00934567	FNMA SF 30 YEAR
C-13313	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	31415SUZS9	B	1,228,173	1,212,304	101.16	FNMA SF 30 YEAR	POOL-00990053	FNMA SF 30 YEAR
C-13089	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31415VUY9	B	48,390,477	49,000,000	98.62	FNMA SF 30 YEAR	POOL-00990799	FNMA SF 30 YEAR
C-13315	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412TSG9	B	8,389,337	8,000,000	104.67	FNMA SF 30 YEAR	POOL-00934419	FNMA SF 30 YEAR
C-13316	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412TSJ3	B	19,924,676	19,000,000	104.67	FNMA SF 30 YEAR	POOL-00934421	FNMA SF 30 YEAR
C-13317	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412TSY0	B	26,216,679	25,000,000	104.67	FNMA SF 30 YEAR	POOL-00934435	FNMA SF 30 YEAR
C-13318	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412TW74	B	13,632,673	13,000,000	104.67	FNMA SF 30 YEAR	POOL-00934570	FNMA SF 30 YEAR
C-13093	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31410GW90	B	1,038,368	1,144,436	103.66	FNMA SF 30 YEAR	POOL-00889072	FNMA SF 30 YEAR
C-13356	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31414CZ84	S	979,372	1,020,818	97.78	FNMA SF 30 YEAR	POOL-00962567	FNMA SF 30 YEAR
C-13357	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31414CZ84	S	979,372	1,020,818	97.78	FNMA SF 30 YEAR	POOL-00962567	FNMA SF 30 YEAR
C-13320	Principal Trade	STRIP	FNS 379 1	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	B	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE FANNIE
C-13321	Principal Trade	STRIP	FNS 379 1	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	B	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE FANNIE
C-13322	Principal Trade	STRIP	FNS 379 1	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	B	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE FANNIE

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 26 of 31



**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 27 of 31

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Page 28 of 31

**Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades**  
**Citi Trade Detail Associated with Selected Principal Trades**  
**August 1, 2008 - September 19, 2008**

Page 29 of 31



# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-13807	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415A2K6	S	990,625	1,023,115	98.88	FNMA 15 YEAR	POOL-00981478	FNMA 15 YEAR
C-13810	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415QYM 2	S	990,625	1,012,060	98.88	FNMA 15 YEAR	POOL-00986416	FNMA 15 YEAR
C-13811	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415QYM 2	S	990,625	1,012,060	98.88	FNMA 15 YEAR	POOL-00986416	FNMA 15 YEAR
C-13812	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415QYM 2	S	990,625	1,012,060	98.88	FNMA 15 YEAR	POOL-00986416	FNMA 15 YEAR
C-13813	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415QYM 2	S	990,625	1,012,060	98.88	FNMA 15 YEAR	POOL-00986416	FNMA 15 YEAR
C-13814	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415QYM 2	S	990,625	1,012,060	98.88	FNMA 15 YEAR	POOL-00986416	FNMA 15 YEAR
C-13817	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31371INU94	S	990,625	1,027,337	98.88	FNMA 15 YEAR	POOL-00257208	FNMA 15 YEAR
C-13818	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31371INU94	S	990,625	1,027,337	98.88	FNMA 15 YEAR	POOL-00257208	FNMA 15 YEAR
C-14145	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/15/08	9/15/08	9/15/08	NEW	31384J34	S	-	50,000,000	0.30	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
C-14146	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/15/08	9/15/08	9/15/08	NEW	31384J34	S	-	50,000,000	0.30	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
C-14147	Principal Trade	DISCAGCY	FEDERAL HOME LOAN BANK D/N	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/15/08	9/15/08	9/15/08	NEW	31384J34	S	-	50,000,000	0.30	FEDERAL HOME LOAN BANK D/N		FEDERAL HOME LOAN BANK D/N
C-14237	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31410P5W1	S	882,481	10,367,272	10.00	FNMA SF 30 YEAR	POOL-00888361	FNMA SF 30 YEAR
C-14238	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31391SXJ4	S	26,984	1,475,243	10.00	FNMA 15 YEAR	POOL-00675781	FNMA 15 YEAR
C-14239	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31389UPY9	S	13,452	2,140,196	10.00	FNMA 15 YEAR	POOL-00635939	FNMA 15 YEAR
C-14240	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31283KER5	S	104,895	32,687,999	10.00	GOLD PC 15 YEAR - FHLMC	POOL-00G11044	GOLD PC 15 YEAR - FHLMC
C-14241	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31401EDF3	S	6,297	3,375,661	10.00	FNMA SF 30 YEAR	POOL-00705802	FNMA SF 30 YEAR
C-14243	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31400AAZ1	S	32,073	1,103,947	10.00	FNMA 15 YEAR	POOL-00681424	FNMA 15 YEAR
C-14244	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31283KQF8	S	48,307	11,500,000	10.00	GOLD PC 15 YEAR - FHLMC	POOL-00G11354	GOLD PC 15 YEAR - FHLMC
C-14246	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31400GRS6	S	62,513	1,859,843	10.00	FNMA 15 YEAR	POOL-00687297	FNMA 15 YEAR
C-14247	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31379HVL1	S	72,748	5,597,842	10.00	FNMA SF 30 YEAR	POOL-00420119	FNMA SF 30 YEAR
C-14248	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31407CDU8	S	255,783	5,088,333	10.00	FNMA SF 30 YEAR	POOL-00826415	FNMA SF 30 YEAR
C-14249	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31400RNM9	S	54,358	1,980,047	10.00	FNMA 15 YEAR	POOL-00695296	FNMA 15 YEAR
C-14250	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31401CST6	S	7,298	2,581,656	10.00	FNMA SF 30 YEAR	POOL-00704758	FNMA SF 30 YEAR
C-14252	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31283KVJ4	S	162,174	7,616,937	10.00	GOLD PC 15 YEAR - FHLMC	POOL-00G11517	GOLD PC 15 YEAR - FHLMC
C-14253	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31410GRG0	S	635,253	7,532,200	10.00	FNMA SF 30 YEAR	POOL-00888887	FNMA SF 30 YEAR
C-14254	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31383UM85	S	88,466	28,600,000	10.00	FNMA SF 30 YEAR	POOL-00513483	FNMA SF 30 YEAR
C-14258	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31335QA86	S	31,529	1,475,848	10.00	GOLD PC 15 YEAR - FHLMC	POOL-00G90031	GOLD PC 15 YEAR - FHLMC
C-14259	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31389Y2T7	S	8,356	1,500,000	10.00	FNMA SF 30 YEAR	POOL-00639886	FNMA SF 30 YEAR

# Citi Trade Detail for Government Agency Principal Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-3(ii) - Citi Trade Detail for Government Agency Principal Trades  
Citi Trade Detail Associated with Selected Principal Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-14260	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/16/08	9/17/08	NEW	31374GSY4	S	9,954	8,000,000	10.00	FNMA SF 30 YEAR	POOL-00313835	FNMA SF 30 YEAR
C-14768	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/17/08	9/16/08	9/17/08	NEW	31389CKR9	S	15,638	1,557,661	10.00	FNMA SF 30 YEAR	POOL-00621404	FNMA SF 30 YEAR
C-14769	Principal Trade	GNMA	GNMA-15YR MATURITY	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/17/08	9/16/08	9/17/08	NEW	36201FW78	S	45,272	3,754,469	10.00	GNMA-15YR MATURITY	POOL-00582170	GNMA-15YR MATURITY
C-14784	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14785	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14786	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14787	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14788	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14789	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14790	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14791	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14792	Principal Trade	GNMA2	GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	B	1,025,667	1,001,181	102.19	GNMA II-JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14801	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/18/08	9/16/08	9/17/08	NEW	31389FCH3	S	21,775	2,532,956	10.00	FNMA 15 YEAR	POOL-00623872	FNMA 15 YEAR
C-14867	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31384V5U2	S	77,362	32,647,578	10.00	FNMA 15 YEAR	POOL-00535559	FNMA 15 YEAR
C-14868	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31287R4R7	S	144,594	10,000,000	10.00	GOLD PC 30 YEAR - FHLMC	POOL-00C66232	GOLD PC 30 YEAR - FHLMC
C-14869	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31283KNJ3	S	469,297	21,000,000	10.00	GOLD PC 15 YEAR - FHLMC	POOL-00G11293	GOLD PC 15 YEAR - FHLMC
C-14870	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31410GBP7	S	170,125	2,066,739	10.00	FNMA SF 30 YEAR	POOL-00888446	FNMA SF 30 YEAR
C-14871	Principal Trade	FNMA	FNMA 20 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31403DWW6	S	133,995	2,121,489	10.00	FNMA 20 YEAR	POOL-00745929	FNMA 20 YEAR

**Notes**

(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of principal trades with Citi, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# Citi Trade Detail for Reverse Repo Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-4  
Citi Trade Detail Associated with Selected Reverse Repo Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-6620	Reverse Repo	BOND	ARGENTINA BONOS VAR 30Sep14	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	9/3/08	9/3/08	9/5/08	NEW	565842358	B	3936000	12000000	32.8			ARGENTINA BONOS VARIABLE RATE BOND 20140930
C-6621	Reverse Repo	BOND	ARGENTINA BONOS VAR 30Sep14	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	9/3/08	9/3/08	11/11/11	NEW	565842358	S	3936000	12000000	32.8			ARGENTINA BONOS VARIABLE RATE BOND 20140930
C-7432	Reverse Repo	CFGN	GOVERNMENT OF CANADA SER 39	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	9/5/08	9/3/08	11/6/08	NEW	1CA584419	S	29362988.57	31000000	94.2629854			GOVERNMENT OF CANADA SER 39 RMD 2.75 12/01/2010
C-7435	Reverse Repo	CFGN	GOVERNMENT OF CANADA SER 39	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	9/5/08	9/3/08	11/6/08	NEW	1CA584419	S	21311846.54	22500000	94.2629854			GOVERNMENT OF CANADA SER 39 RMD 2.75 12/01/2010
C-1801	Reverse Repo	EURO	CEVA GROUP PLC #144A 8.500% 01Dec14	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	8/11/08	8/11/08	11/11/11	NEW	1GB465932	S	1131140.69	1000000	113.1140692			CEVA GROUP PLC 8.500% 20141201 SERIES# 144A
C-2365	Reverse Repo	EURO	REP OF PHILIPPINES 7.750% 14Jan31	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	8/13/08	8/1/08	8/4/08	COR	1PH440269	B	4195200	3800000	110.4			REPUBLIC OF THE PHILIPPINES 7.750% 20310114
C-5522	Reverse Repo	EURO	CELL C PTY LTD #144A 8.625% 01Jul12	Trade involved either a RR trade with an open-ended settlement date or a settlement date after bankruptcy	8/29/08	8/29/08	11/11/11	NEW	1ZA352956	S	3768916.48	2500000	150.7566592			CELL C PTY LTD 8.625% 20120701 SERIES# 144A

Notes:  
(a) Based on the characteristics of the trades additional analysis appears warranted for the trades shown above. Due to the large volume of Reverse Repo Trades with Citi, only trades selected for additional review are displayed in this appendix.  
(b) All trade data is presented from Lehman's perspective (e.g., a "B" under Buy / Sell indicates Lehman purchased the security).

# Citi Trade Detail for TBA or Unlisted Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - Citi Trade Detail for TBA or Unlisted Option Trades  
Citi Trade Detail Associated with Selected TBA or Unlisted Option Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-9397	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	8/5/08	10/14/08	NEW	N999	B	24859375	25000000	99.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-9398	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	8/5/08	10/20/08	NEW	N999	B	14915625	15000000	99.4375	FNMA 15 YEAR	POOL-T0810	[NULL]
C-9399	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/5/08	8/5/08	10/14/08	NEW	N999	B	30527343.75	30000000	101.7578125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-9482	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/6/08	8/6/08	10/14/08	NEW	N999	B	9589062.5	10000000	95.890625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-9795	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/20/08	NEW	N999	S	4778125	5000000	95.5625	GNMA SF 30 YEAR	POOL-T0808	[NULL]
C-9796	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/8/08	8/5/08	8/20/08	NEW	N999	S	4790625	5000000	95.8125	GNMA SF 30 YEAR	POOL-T0808	[NULL]
C-11344	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/13/08	8/13/08	10/14/08	NEW	N999	B	35579687.5	35000000	101.65625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11345	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/13/08	8/13/08	10/14/08	NEW	N999	B	24839843.75	25000000	99.359375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11469	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/14/08	8/14/08	10/14/08	NEW	N999	B	40678125	40000000	101.6953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11738	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	11/13/08	NEW	N999	B	29912109.38	30000000	99.7070312	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11739	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	10/22/08	NEW	N999	B	50378906.25	50000000	100.7578125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11754	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/18/08	8/18/08	11/13/08	NEW	N999	B	40718750	40000000	101.796875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11801	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/12/08	10/14/08	NEW	N999	B	203562500	200000000	101.78125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11835	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/19/08	10/22/08	NEW	N999	B	40332812.5	40000000	100.8320312	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11836	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/19/08	10/22/08	NEW	N999	B	40282812.5	40000000	100.7070312	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11837	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/19/08	8/19/08	11/13/08	NEW	N999	B	39857812.5	40000000	99.6445312	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11959	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	10/14/08	NEW	N999	S	250290429.7	265000000	94.4492187	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11960	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	10/14/08	NEW	N999	S	85004296.88	90000000	94.4492187	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11961	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	10/14/08	NEW	N999	S	146396289.1	155000000	94.4492187	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-11962	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	11/13/08	NEW	N999	B	249762500	265000000	94.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]

# Citi Trade Detail for TBA or Unlisted Option Trades

## Trades Booked Between August 1, 2008 and September 19, 2008

Appendix A-5 - Citi Trade Detail for TBA or Unlisted Option Trades  
Citi Trade Detail Associated with Selected TBA or Unlisted Option Trades Trades  
August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-11963	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	11/13/08	NEW	N999	B	84825000	90000000	94.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11964	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/18/08	11/13/08	NEW	N999	B	146087500	155000000	94.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12002	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/21/08	10/22/08	NEW	N999	B	75752929.69	75000000	101.0039062	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12003	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/21/08	11/13/08	NEW	N999	B	40862500	40000000	102.15625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12004	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/21/08	8/21/08	10/14/08	NEW	N999	B	50179687.5	50000000	100.359375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12062	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/22/08	8/21/08	11/13/08	NEW	N999	B	250390625	250000000	100.15625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12103	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/22/08	8/22/08	10/22/08	NEW	N999	B	50289062.5	50000000	100.578125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12223	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/26/08	8/26/08	10/14/08	NEW	N999	S	1908750	2000000	95.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12224	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/26/08	8/26/08	10/14/08	NEW	N999	S	2862187.5	3000000	95.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12231	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/27/08	8/26/08	10/14/08	NEW	N999	S	255761718.8	250000000	102.3046875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12232	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/27/08	8/26/08	11/13/08	NEW	N999	B	255078125	250000000	102.03125	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12267	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/27/08	8/27/08	10/22/08	NEW	N999	B	45326953.13	45000000	100.7265625	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-12268	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/27/08	8/27/08	10/22/08	NEW	N999	B	30708984.38	30000000	102.3632812	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-12323	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/28/08	8/27/08	10/14/08	NEW	N999	B	477812500	500000000	95.5625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12407	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	8/29/08	8/29/08	11/18/08	NEW	N999	B	20063281.25	20000000	100.3164062	FNMA 15 YEAR	POOL-T0811	[NULL]
C-12487	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/2/08	9/2/08	10/22/08	NEW	N999	B	51199218.75	50000000	102.3984375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12444	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/2/08	8/26/08	9/11/08	NEW	N999	B	4922656.25	5000000	98.453125	FNMA SF 30 YEAR	POOL-T0809	[NULL]
C-12489	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/2/08	9/2/08	10/14/08	NEW	N999	S	1479140625	1500000000	98.609375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12687	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	10/14/08	NEW	N999	S	4841406.25	5000000	96.828125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12688	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	10/14/08	NEW	N999	S	969531250	1000000000	96.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]

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August 1, 2008 - September 19, 2008

Unique Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-12689	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	10/14/08	NEW	N999	S	727148437.5	750000000	96.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12690	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	10/14/08	NEW	N999	S	48476562.5	500000000	96.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12691	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	11/13/08	NEW	N999	B	4831250	50000000	96.625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12692	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	11/13/08	NEW	N999	B	967500000	1000000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12693	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	11/13/08	NEW	N999	B	48375000	500000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12694	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/4/08	11/13/08	NEW	N999	B	725625000	750000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12731	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/5/08	11/13/08	NEW	N999	B	84462109.38	850000000	99.3671875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12738	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/5/08	9/5/08	11/19/08	NEW	N999	B	40059375	400000000	100.1484375	GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12866	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	10/14/08	NEW	N999	S	483984375	500000000	96.796875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12867	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	11/13/08	NEW	N999	B	482968750	500000000	96.59375	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12868	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	10/14/08	NEW	N999	S	1267968750	1250000000	101.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12869	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/5/08	11/13/08	NEW	N999	B	1264843750	1250000000	101.1875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12872	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	8/29/08	10/22/08	NEW	N999	S	4978125	50000000	99.5625	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12873	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/3/08	10/22/08	NEW	N999	S	5001562.5	50000000	100.03125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12875	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/8/08	9/3/08	10/22/08	NEW	N999	B	20587500	200000000	102.9375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13084	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	10/14/08	NEW	N999	S	98406250	1000000000	98.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13085	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/4/08	10/14/08	NEW	N999	S	148968750	1500000000	99.3125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13087	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/4/08	10/22/08	NEW	N999	B	44254687.5	450000000	98.34375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13479	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/14/08	NEW	N999	S	5045703.13	50000000	100.9140625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13302	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	11/19/08	NEW	N999	B	45502734.38	450000000	101.1171875	GNMA SF 30 YEAR	POOL-T0811	[NULL]

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C-13303	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	11/19/08	NEW	N999	B	30399609.38	30000000	101.3320312	GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13480	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/14/08	NEW	N999	B	5122851.56	5000000	102.4570312	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13304	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/14/08	NEW	N999	S	247968750	250000000	99.1875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13305	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	11/19/08	NEW	N999	B	45952734.38	45000000	102.1171875	GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13306	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	11/13/08	NEW	N999	B	45333984.38	45000000	100.7421875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13307	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/20/08	NEW	N999	B	100562500	100000000	100.5625	FNMA 15 YEAR	POOL-T0810	[NULL]
C-13319	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/14/08	NEW	N999	S	247929687.5	250000000	99.171875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13481	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	10/14/08	NEW	N999	S	4027500	4000000	100.6875	GOLD PC 30 YEAR - FHLM	POOL-T0810	[NULL]
C-13340	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	10/14/08	NEW	N999	S	1088656250	1100000000	98.96875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13483	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/3/08	10/22/08	NEW	N999	S	24992187.5	25000000	99.96875	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13485	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/5/08	10/22/08	NEW	N999	B	25820312.5	25000000	103.28125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13550	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/10/08	10/22/08	NEW	N999	B	100781250	100000000	100.78125	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-13551	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/10/08	10/14/08	NEW	N999	S	247460937.5	250000000	98.984375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13583	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/8/08	10/14/08	NEW	N999	S	4027500	4000000	100.6875	GOLD PC 30 YEAR - FHLM	POOL-T0810	[NULL]
C-13553	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/10/08	9/10/08	10/22/08	NEW	N999	B	103453125	100000000	103.453125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13591	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/11/08	9/10/08	10/20/08	NEW	N999	B	5140625	5000000	102.8125	FNMA 15 YEAR	POOL-T0810	[NULL]
C-13641	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/11/08	9/11/08	11/18/08	NEW	N999	B	15077343.75	15000000	100.515625	FNMA 15 YEAR	POOL-T0811	[NULL]
C-13620	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/11/08	9/11/08	10/14/08	NEW	N999	B	511406250	500000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13621	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/11/08	9/11/08	10/14/08	NEW	N999	B	511406250	500000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]



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C-13687	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/9/08	10/14/08	NEW	N999	B	10103125	10000000	101.03125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13688	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/9/08	10/14/08	NEW	N999	B	54514687.5	54000000	100.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13689	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	10/14/08	NEW	N999	B	1022812.5	1000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13690	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/9/08	10/14/08	NEW	N999	S	5115625	5000000	102.3125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13691	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/9/08	10/14/08	NEW	N999	B	5178906.25	5000000	103.578125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13692	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/9/08	10/14/08	NEW	N999	B	1036250	1000000	103.625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13857	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	10/14/08	NEW	N999	S	247656250	250000000	99.0625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13858	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	10/14/08	NEW	N999	S	247714843.8	250000000	99.0859375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13859	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	10/14/08	NEW	N999	S	247617187.5	250000000	99.046875	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13948	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/15/08	9/10/08	10/14/08	NEW	N999	B	1035156.25	1000000	103.515625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14204	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	S	34334687.5	34000000	100.984375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14205	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	S	38385937.5	38000000	101.015625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14206	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/9/08	10/14/08	NEW	N999	B	30731250	30000000	102.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14207	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	260737500	255000000	102.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14208	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	127841796.9	125000000	102.2734375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14209	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	102265625	100000000	102.265625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14210	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	102273437.5	100000000	102.2734375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14211	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	103304062.5	101000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14212	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	1034062.5	1000000	103.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14213	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable	9/16/08	9/11/08	10/14/08	NEW	N999	B	25851562.5	25000000	103.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]