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				_	Trade Book		Trade Settle			Buy or Sell						
Number (a) JPMC - 1707	Trade Type (b) Principal Trade	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/7/08	Date 8/7/08	Date 8/13/08	Trade Status NEW	CUSIP 31415QRC2	(b) B	Net Amount 38,580,635	Trade Quantity 40,059,640		Trade Description 1 FNMA SF 30 YEAR	Trade Description 2 POOL-00986183	Product Description FNMA SF 30 YEAR
JPMC - 1759	Principal Trade	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/7/08	8/7/08	8/13/08	NEW	31415QTV8	В	10,590,584	10,947,094		FNMA SF 30 YEAR	POOL-00986264	FNMA SF 30 YEAR
JPMC - 1714	Principal Trade	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/7/08	8/7/08	8/13/08	NEW	31415QYZ3	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	s	1.024.838	1.030.728	102.28		POOL-00986649	FNMA SF 30 YEAR
IPMC - 4607	Principal Trade	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	s	1 024 838	1,030,728		FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4618	Principal Trade	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	s	1,024,838	1,030,728		FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 4629	Principal Trade	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	31415RBS2	S	1,024,838	1,030,728		FNMA SF 30 YEAR	POOL-00986649	FNMA SF 30 YEAR
JPMC - 1700	-	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	8/7/08	8/7/08	8/13/08	NEW	31415RG32	B	12 361 027	12.846.105		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		NEW	31415RG32	В	1.004.979	1.000,000		FNMA SF 30 YEAR	POOL-00987128	FNMA SF 30 YEAR
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending			9/11/08			В	,,	,,				
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	В	1,004,979	1,000,000		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	В	1,004,979	1,000,000		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	В	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	В	1,004,979	1,000,000		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	В	1,380,962	1,482,514		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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	В	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20349	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	В	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20350	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	В	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 20351	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	9/16/08	NEW	31415TTR1	В	1,033,125	1,003,511	103.06	FNMA 15 YEAR	POOL-00988960	FNMA 15 YEAR
JPMC - 9037	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	В	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988962	FNMA 15 YEAR
JPMC - 9038	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	В	1,022,911	1,000,000	102.01	FNMA 15 YEAR	POOL-00988962	FNMA 15 YEAR
JPMC - 9039	Principal Trade	FNMA	FNMA 15 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/14/08	8/14/08	8/18/08	NEW	31415TTT7	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	8/7/08	9/11/08	NEW	31415VK87	В	47,038,194	50,000,000		FNMA SF 30 YEAR	POOL-00990519	FNMA SF 30 YEAR
				investigation of potential mispricing pending			1					.,,				

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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					Trade Book	Trade	Trade Settle			Buy or Sell						
Number (a) JPMC - 19759	Trade Type (b) Principal Trade	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	Date 9/11/08	Date 8/7/08	9/11/08	COR	CUSIP 31415VK87	(b) B	Net Amount 19,106,314	Trade Quantity 20,309,362		Trade Description 1 FNMA SF 30 YEAR	POOL-00990519	Product Description FNMA SF 30 YEAR
IPMC - 18357	•		FNMA SF 30 YEAR	investigation of potential mispricing pending					31415VK07		13 549 237	13 467 346		FNMA SF 30 YEAR		FNMA SF 30 YEAR
	Principal Trade	FNMA		Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	6/30/08	9/11/08	NEW		В		20,10.40.0			POOL-00990503	
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	В	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	9/9/08	8/7/08	9/11/08	NEW	31415VKU8	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	6/30/08	9/11/08	NEW	31415VL37	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	8/7/08	9/11/08	NEW	31415VL52	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	8/7/08	9/11/08	NEW	31415VLA1	В	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	investigation of potential mispricing pending	9/9/08	8/7/08	9/11/08	NEW	31415VLA1	В	4,598,143	4,887,669		FNMA SF 30 YEAR	POOL-00990521	FNMA SF 30 YEAR
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending												
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	В	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	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 MULTI- ISSUE JUMBO
JPMC - 20011	Principal Trade	GNMA2	G2 MJM	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 MULTI-
JPMC - 10020	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/13/08	8/20/08	NEW	36202EVL0	В	10,397,538	11,482,648	90.31	GNMA II-JUMBOS	POOL-00004219	ISSUE JUMBO GNMA II-JUMBOS
IPMC - 9997	Principal Trade	GNMA2	GNMA II-IIIMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	5/20/08	8/20/08	NEW	36202EVN6	B	1 008 684	1 000 000	100 58	GNMA II-IUMBOS	POOL-00004221	GNMA II-IUMBOS
JPMC - 9998	•	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending			0.20.00	NEW	36202EVN6	-	2.017.615	3.000.000	100.30	Charle is stamped	POOL-00004221	CND / I W WD FDOG
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	5/15/08	8/20/08			В	3,017,615	-,,				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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	9/4/08	NEW	3137EABQ1	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/3/08	9/4/08	CAN	3137EABQ1	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/3/08	9/4/08	COR	3137EABQ1	В	28,939,140	28,750,000	100.24	FREDDIE MAC	MAT DT 07/16/10 03.250%	FREDDIE MAC
				investigation of potential mispricing pending					-		.,,					
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		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	В	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	8/18/08	5/20/08	8/20/08	NEW	36202EVN6	В	1,510,917	1,500,000	100.44	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10003	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	6/4/08	8/20/08	NEW	36202EVN6	В	1,489,120	1,500,000	98.98	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10006	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	В	16,241,978	16,506,133	98.11	GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
JPMC - 10009	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/12/08	8/20/08	NEW	36202EVN6	В	7,237,291	7.354.996		GNMA II-JUMBOS	POOL-00004221	GNMA II-JUMBOS
				investigation of potential mispricing pending								-,				
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	В	4,562,239	4,636,438		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	В	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	В	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	8/18/08	6/2/08	8/20/08	NEW	36202EVP1	В	1,524,672	1,500,000	101.33	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 9996	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	6/4/08	8/20/08	NEW	36202EVP1	В	1,521,625	1,500,000	101.13	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 10002	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	7/3/08	8/20/08	NEW	36202EVP1	В	2,023,208	2,000,000	100.84	GNMA II-JUMBOS	POOL-00004222	GNMA II-JUMBOS
JPMC - 24155	Principal Trade	GNMA2	GNMA II-JUMBOS	investigation of potential mispricing pending	9/18/08	8/22/08	9/22/08	NEW	36202EWF2	В	17,628,119	17,137,383		GNMA II-JUMBOS	POOL-00004246	GNMA II-JUMBOS
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending												
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	В	8,087,766	7,862,617		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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36241KTC2	S	1.014.964	1,017,517		GNMA SF 30 YEAR	POOL-00782347	GNMA SF 30 YEAR
				investigation of potential mispricing pending						3						
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

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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

March Teach March Teach March Marc	
Proc. Proc	Product Description
Proc. 1985 1986	SNMA SF 30 YEAR
Proc. Proc	GNMA SF 30 YEAR
Proc. 1985 Proc. 1986 Pro	SNMA SF 30 YEAR
Proc. 1985 Proc.	SNMA SF 30 YEAR
No. Control Control	GNMA SF 30 YEAR
Part 1966 Part 1966 Part 1966 Part 1966 Part 1966 Part	GNMA SF 30 YEAR
Proceedings	SNMA SF 30 YEAR
Part 1906 Prince Table Prince Prince	SNMA SF 30 YEAR
Page 1,100 Principal Trads Colon S. 9 1976 Principal Trads P	SNMA SF 30 YEAR
Proc. 2017 Project Table ONA SE 9 YEAR The intended provingers regard bank control of Profession	SNMA SF 30 YEAR
Proc. 2-101 Proping Track Column Column	
Part 1975 Principal Train Contact of Principal Contact P	GNMA SF 30 YEAR
Proc. Track Proc. Track Proc. Proc	GNMA SF 30 YEAR
Prof. 2 Percent Trace Percent Trace Percent Trace Percent	GNMA SF 30 YEAR
Section Sect	SNMA SF 30 YEAR
PMC-2007 Procept Trace Const. Const. Procept Trace Procept	SNMA SF 30 YEAR
PMC-1077 Principal Trade CNNAA CNNAA SF BY VEAR Tack innoved party suggested covery and 91808 91708 92208 NRW 50000AN4 B 1,007,038 1,105,000 10035 CNNAA SF BY VEAR CNNAA SF	SNMA SF 30 YEAR
Part 1985 Principal Trade ONA ONA SP Principal Trade	SNMA SF 30 YEAR
PMC - 24072 Pissingal Trade COMAA COMAA SF 30 YEAR Trade involved growing and personal processing profiting profit	EDERAL FARM CREDIT
PMC-24075 Principal Trade CNNAA CNNAA SF 30 YEAR Tade immobel gov's agreeny medigate of proteinal inspecting pending 918.08 917.08 922.08 NEW 36500LAX4 B 1.07.038 1.125.803 10.35 (GNNAA SF 30 YEAR Foot-06071322 CNNAA SF 30 YEAR Tade immobel gov's agreeny metagate of proteinal inspecting pending 918.08 917.08 922.08 NEW 36500LAX4 B 1.07.038 1.125.803 100.35 (GNNAA SF 30 YEAR Foot-06071322 CNNAA SF 30 YEAR Foot-	BANK SNMA SF 30 YEAR
PMC - 24076 Principal Trade CNMA CNMA SF 30 YEAR Total involved gord spaces mortage backed security and policy for pages, mortage backed security and	SNMA SF 30 YEAR
Principal Trade NoMA NoMA SF 30 YEAR Trade involved grow y agency morptage backed security and security and particular of potential minipricing pending pendin	GNMA SF 30 YEAR
PMC - 24079 Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of potential malegistic greating Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agross myretage based security and executation of pote	SNMA SF 30 YEAR
	SNMA SF 30 YEAR
Instruction	NMA SF 30 YEAR
PMC - 2408	SNMA SF 30 YEAR
PMC - 24082 Principal Trade GNMA GNMA SF 30 YEAR Tade involved gov'l agency mortgage backed security and investigation of potential mispricine pending	
Investigation of notestial mispericing pending Investigation of potential misperic	GNMA SF 30 YEAR
Investigation of potential mispricing pending Investigation of potential m	GNMA SF 30 YEAR
Investigation of potential mispricing pending Investigation of potential m	SNMA SF 30 YEAR
PRMC - 24085 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigationic preading 917.08 917	SNMA SF 30 YEAR
PMC - 24086 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation (pending menting pending 917.08	SNMA SF 30 YEAR
PPMC - 24087 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation pending involved pending inv	SNMA SF 30 YEAR
PMC - 24088 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation (pending investigation (pending mortgage backed security and investigation (pending investigation (pending investigation) (pending investigation) (pending mortgage backed security and investigation) (pending investigation) (pend	SNMA SF 30 YEAR
FPMC - 24089 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigationic predificial involved gov't agency mortgage backed security and investigation predificial involved gov't agency mortgage backed security and investigation predificial involved gov't agency mortgage backed security and investigation predifficial predifficial involved gov't agency mortgage backed security and investigation predifficial predifficial involved gov't agency mortgage backed security and investigation predifficial predifficial predifficial involved gov't agency mortgage backed security and investigation predifficial	SNMA SF 30 YEAR
PMC - 24090 Principal Trade CNMA CNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation pending involved pending pending involved pending pending involved pending p	GNMA SF 30 YEAR
PMC - 24091 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation pending investigating pending 91708 91708 92208 NEW 36290UDQ6 B 1,007,038 1,203,409 100.35 GNMA SF 30 YEAR POOL-00617611 C 1,007,038 1,203,409 100.35 GNMA SF 30 YEAR POOL-00617611 C 1,007,038 1,203,409 100.35 GNMA SF 30 YEAR POOL-00617611 C 1,007,038 1,203,409 1,003	GNMA SF 30 YEAR
	SNMA SF 30 YEAR
JPMC - 24092 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and 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 C	GNMA SF 30 YEAR
Investigation of potential mispricing pending	GNMA SF 30 YEAR
investigation of potential mispricing pending	SNMA SF 30 YEAR
investigation of potential mispricing pending	INMA SE 30 YEAR
investigation of potential mispricing pending	SNMA SF 30 YEAR
investigation of potential mispricing pending	
investigation of potential mispricing pending	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 CC	GNMA SF 30 YEAR

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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

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)		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	9/18/08	9/17/08	9/22/08	NEW	36294P6M0	В	1,012,865	1,312,061		GNMA SF 30 YEAR	POOL-00656176	GNMA SF 30 YEAR
JPMC - 24119	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294QA43	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294QA43	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294QA43	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294QA43	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294QA43	В	1,007,039	1,270,844	100.35	GNMA SF 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24136	Principal Trade	GNMA	GNMA SE 30 YEAR	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294OA43	B	1.007.039	1.270.844	100 35	GNMA SE 30 YEAR	POOL-00656227	GNMA SF 30 YEAR
JPMC - 24137	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36294OA43	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36294VRC6		1,014,963	1,117,577	101.18		POOL-00661183	GNMA SF 30 YEAR
IPMC - 9870	-	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending						3	, , , , , ,				POOL-00661183	
	Principal Trade			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		GNMA SF 30 YEAR		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		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 govt 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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	8/19/08	8/19/08	8/21/08	NEW	36295PQQ8	S	1,012,690	1,291,049	102.94		POOL-00676463	GNMA SF 30 YEAR
IPMC - 9845	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295PR13	5	1.014.963	1,114,347		GNMA SF 30 YEAR	POOL-00676489	GNMA SF 30 YEAR
JPMC - 9869		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	362950VL1		1,014,963	1,114,347		GNMA SF 30 YEAR	POOL-00676469	GNMA SF 30 YEAR
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						S						
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		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 misoricing 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 govt 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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295QX47	S	1,014,963	1.093.403	101.18		POOL-00677599	GNMA SF 30 YEAR
JPMC - 9851	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295QXU9		1,014,963	1,105,826		GNMA SF 30 YEAR	POOL-00677591	GNMA SF 30 YEAR
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						3						
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	36295QXU9	S	1,014,963	1,105,826		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		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
L	l	1	1	mresugation or potential misphenic pending	1		1	1		-	-1	1	1	1		

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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					Trade Book	Trade	Trade Settle			Buy or Sell						
Number (a) JPMC - 9858	Trade Type (b) Principal Trade	GNMA	Product Short Description GNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/18/08	Date 8/15/08	8/20/08	Trade Status NEW	CUSIP 36295UE64	(b) S	Net Amount 1,014,963	Trade Quantity 1,081,582		GNMA SF 30 YEAR	Trade Description 2 POOL-00680657	Product Description GNMA SF 30 YEAR
IPMC - 9862	Principal Trade	GNMA	GNMA SE 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295UEM9	S	1.014.963	1 093 394		GNMA SE 30 YEAR	POOL-00680640	GNMA SF 30 YEAR
JPMC - 9859	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	s	1.014,963	1.001.060		GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
IPMC - 9839		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending		8/15/08	8/20/08	NEW	36295VD22		1,014,903	1,001,000		GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08					S	1,01.1,01.0	1,000,000				
JPMC - 9928	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	36295VD22	S	1,014,963	1,001,060		GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9929	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	36295VD22	S	1,014,963	1,001,060		GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9930	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	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9931	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	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9932	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	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
IPMC - 9937	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	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9938	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
IPMC - 9947	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9948	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
PMC - 9949	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
PMC - 9950	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
PMC - 9951	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1.014.963	1.001.060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
JPMC - 9955	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	S	1,014,963	1,001,060	101.18	GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
IPMC - 9956	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295VD22	s	1.014.963	1.001.060		GNMA SF 30 YEAR	POOL-00681521	GNMA SF 30 YEAR
PMC - 9855		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending	8/18/08	8/15/08	8/20/08	NEW	36295XW50		1.014,963	1.057.568		GNMA SF 30 YEAR	POOL-00683868	GNMA SF 30 YEAR
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						S		,,				
PMC - 9916	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	36295YXV0	S	1,014,963	1,003,996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9917	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	36295YXV0	S	1,014,963	1,003,996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9918	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	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9919	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	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9920	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	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9921	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9922	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9923	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9924	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9925	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9926	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9927	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1,014,963	1.003.996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9933	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	S	1.014.963	1.003.996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9934	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36295YXV0	s	1.014,963	1.003.996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
				investigation of potential mispricing pending								,,				
IPMC - 9935	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	36295YXV0	S	1,014,963	1,003,996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9936	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	36295YXV0	S	1,014,963	1,003,996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9939	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	36295YXV0	S	1,014,963	1,003,996		GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
IPMC - 9940	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	36295YXV0	S	1,014,963	1,003,996	101.18	GNMA SF 30 YEAR	POOL-00684792	GNMA SF 30 YEAR
PMC - 9819	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	36296BBP6	В	1,013,635	1,000,000	101.05	GNMA SF 30 YEAR	POOL-00685946	GNMA SF 30 YEAR
IPMC - 9820	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36296BBP6	В	1,013,635	1,000,000	101.05	GNMA SF 30 YEAR	POOL-00685946	GNMA SF 30 YEAR
JPMC - 10330	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/15/08	8/20/08	NEW	36296BGP1	S	12,877,267	13,000,000	98.77	GNMA SF 30 YEAR	POOL-00686106	GNMA SF 30 YEAR
JPMC - 9896	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 - 9897	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 - 9898	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
				investigation of potential mispricing pending		L	1	1								

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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

Market M	August 1, 2008 -	September 19, 2008					<i>m</i> 1				n a u						
March Marc																	
March Marc	JPMC - 9899	Principal Trade				8/18/08	8/15/08	8/20/08	NEW	36296DA32	S	1,014,964	1,000,00				GNMA SF 30 YEAR
Mile	JPMC - 9900	Principal Trade	GNMA	GNMA SF 30 YEAR		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
Proc. Proc	JPMC - 9901	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	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
No. 10 N	JPMC - 9902	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	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
No. Part P	JPMC - 9903	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	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
Proc. Proc	JPMC - 9904	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	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
Part	JPMC - 11310	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/19/08	7/16/08	8/20/08	COR	36296DEK0	В	1,016,135	1,000,000	101.30	GNMA SF 30 YEAR	POOL-00687838	GNMA SF 30 YEAR
Proc. Proc	JPMC - 10017	Principal Trade	GNMA	GNMA SF 30 YEAR		8/18/08	8/15/08	8/20/08	NEW	36296DES3	В	1,312,901	1,270,910	102.96	GNMA SF 30 YEAR	POOL-00687845	GNMA SF 30 YEAR
Proc. Proc	JPMC - 10016	Principal Trade	GNMA	GNMA SF 30 YEAR		8/18/08	8/15/08	8/20/08	NEW	36296DET1	В	11,483,085	11,115,819	102.96	GNMA SF 30 YEAR	POOL-00687846	GNMA SF 30 YEAR
Properties Pro	JPMC - 10019	Principal Trade	GNMA	GNMA SF 30 YEAR		8/18/08	7/30/08	8/20/08	NEW	36296DEV6	В	9.014.185	8.552.301	105.03	GNMA SF 30 YEAR	POOL-00687848	GNMA SF 30 YEAR
Procedure Proc		Principal Trade			investigation of potential mispricing pending	8/18/08		8/20/08	NEW		В			105.40		POOL-00687848	
Part Test		-		GNMA SE 20 VEAD	investigation of potential mispricing pending					26206DEV6	D	,,	,,			DOOT 00697949	
Propert Table Color Propert Table Color Color State Color Color State Color Color State Color Colo		·			investigation of potential mispricing pending							,,	,,				
Part		-			investigation of potential mispricing pending							,,	,,				
Part 1907 Party Tab Collab Party Tab Party Tab Collab Party Tab											В	1,001,0001	1,000,100				
Part Sept Part	JPMC - 10018	Principal Trade	GNMA	GNMA SF 30 YEAR		8/18/08	7/30/08	8/20/08	NEW	36296DEW4	В	1,525,885	1,447,699	105.03		POOL-00687849	GNMA SF 30 YEAR
Part 1909 Personal Transfer Personal Processing Security Part Part	JPMC - 24057	Principal Trade	GNMA	GNMA SF 30 YEAR		9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Part Table Part Table Part Table Part Part	JPMC - 24058	Principal Trade	GNMA	GNMA SF 30 YEAR		9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Part Table Marked Part Table Marked per Yapper compage backed county and Part	JPMC - 24059	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Proc. 1980 Total Plane T	JPMC - 24060	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Prof. 2-100 Project Table ONA ONA SP 97 VAR Prof. 1	JPMC - 24061	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Prof. 2006 Proping Trate CoMA CoMA SP SYVER The tumbed per tagers propagate haded excently and sending transfer profit and excently personal exc	JPMC - 24062	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Proc 2006 Procept Trade ONLA ONLAS S DYLER Test smooth gar's agree precised and septioning performance of the control agree precised agre	JPMC - 24063	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
PMC - 2006 Principal Trade CMNA CMNA SF 39 YEAR Table introlog give largest control of postal supersystems of postal supersyste	JPMC - 24064	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Profice - 1966 Principal Trade CNNA SP 50 YEAR Total introducing growing and postular discovery and security and s	JPMC - 24065	Principal Trade	GNMA	GNMA SF 30 YEAR		9/18/08	9/17/08	9/22/08	NEW	36296DG51	В	1,007,038	1,000,000	100.35	GNMA SF 30 YEAR	POOL-00687920	GNMA SF 30 YEAR
Principal Trade Common C	IPMC - 24066	-	GNMA	GNMA SE 30 YEAR	investigation of potential mispricing pending	9/18/08	9/17/08		NEW	36296DG51	B	1.007.038	1 000 000	100 35	GNMA SE 30 YEAR	POOL-00687920	GNMA SE 30 YEAR
Princy Track CMMA					investigation of potential mispricing pending							,,	,,				
International of Posting Prolifer Prolifer Trade CNMA CNMA SF 30 YEAR Trade involved grow margage based accurity and proving profit of Posting Prolifer Prolifer Trade CNMA CNMA SF 30 YEAR Prolifer Trade Prolifer Trade CNMA CNMA SF 30 YEAR Prolifer Trade Prolifer Trad		-			investigation of potential mispricing pending								,,				
Price - 2411					investigation of potential mispricing pending						-	,,	,,				
PMC - 2411 Principal Trade ONMA GNMA SF 30 YEAR Trade involved gov's agreey mergage backed occurity and severage backed oc		-			investigation of potential mispricing pending								,,				
Interceptable Principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending of potential ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending in the principal Trade CNMA CNMA SF 30 YEAR Trade involved good again, ministrating pending Trade involved good		Principal Trade				9/18/08	9/17/08				В		,,				
Principal Trade Principal Trade GNMA GNMA SF 30 YEAR Trade involved goving agreement mispricing pending 91508 91708 92208 NEW 36296DHA9 B 1,012.864 1,000,000 100.94 GNMA SF 30 YEAR POOL 00687925 GNMA SF 30 YEAR	JPMC - 24110	Principal Trade	GNMA	GNMA SF 30 YEAR		9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PMC - 24112 Principal Trade CNMA SF 30 YEAR Trade involved gov1 agency mergage backed security and sirectification of proteinal mispericing pending 918 08 917 08 922 08 NEW 36296DHA9 B 1,012,864 1,000,000 100,94 CNMA SF 30 YEAR POOL-00687925 CN	JPMC - 24111	Principal Trade	GNMA	GNMA SF 30 YEAR		9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PAIC - 24113 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and meetingation of perturbal mispricing perding meeting mortgage backed security and meetingation of perturbal mispricing perding meeting mortgage backed security and meetingation of perturbal mispricing perding meeting mortgage backed security and meetingation of perturbal mispricing perding meeting mortgage backed security and meetingation of perturbal mispricing perding meeting mortgage backed security and meetingation of perturbal mispricing perding meeting me	JPMC - 24112	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PMC - 24114 Principal Trade GNMA SF 30 YEAR	JPMC - 24113	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PMC - 24116 Principal Trade GMM	JPMC - 24114	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PMC - 24116 Principal Trade GMM	JPMC - 24115	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
PMC - 9446 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9445 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9447 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9447 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9442 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9442 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR Trade involved gov's agency mortgage backed security and investigation of potential mispricing pending SPMC - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 Principal Trade GNMA SF 30 YEAR SPOEL - 9444 SPOEL - 94	JPMC - 24116	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	9/22/08	NEW	36296DHA9	В	1,012,864	1,000,000	100.94	GNMA SF 30 YEAR	POOL-00687925	GNMA SF 30 YEAR
Investigation of potential mispricing pending Investigation of potential m	JPMC - 9446	Principal Trade	GNMA	GNMA SF 30 YEAR		8/15/08	7/24/08	8/20/08	NEW	36296FAZ6	В	2,416,064	2,513,097	95.88	GNMA SF 30 YEAR	POOL-00689524	GNMA SF 30 YEAR
Investigation of potential mispricing pending Investigation of potential m	JPMC - 9445		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending					36296HJ83	В		1,298.560			POOL-00691587	
Investigation of potential mispricing pending Investigation of potential m	IPMC - 9447		GNMA	GNMA SE 30 YEAR	investigation of potential mispricing pending		7/14/08	8/20/08	NEW	36296HIH3	B	4 756 487	4 683 839	101.23	GNMA SF 30 YEAR	POOL-00691564	GNMA SF 30 YEAR
Investigation of potential mispricing pending ImpMC - 9444 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending SNMA SF 30 YEAR FOOL-00091566 GNMA SF 30 YEAR FOOL-00091573 GNMA SF 30 YEAR FOOL-00091573		-			investigation of potential mispricing pending												
Investigation of potential mispricing pending					investigation of potential mispricing pending								, .,				
investigation of potential mispricing pending		-			investigation of potential mispricing pending												
		·			investigation of potential mispricing pending								.,,				
investigation of potential mispricing pending	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	36296HJS9	В	14,752,045	15,344,514	95.88	GNMA SF 30 YEAR	POOL-00691573	GNMA SF 30 YEAR

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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

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 Sel (b)		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	8/15/08	7/2/08	8/20/08	NEW	36296НЈТ7	В	5,808,044	5,855,780		GNMA SF 30 YEAR	POOL-00691574	GNMA SF 30 YEAR
JPMC - 9443	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/15/08	7/2/08	8/20/08	NEW	36296HKA6	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	В	1,057,804	1,000,100	105.40	GNMA SF 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
IPMC - 9889	Principal Trade	GNMA	GNMA SE 30 YEAR	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLA4	В	1.057.804	1.000.100	105 40	GNMA SE 30 YEAR	POOL-00695221	GNMA SF 30 YEAR
JPMC - 9887	Principal Trade	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	8/18/08	8/20/08	NEW	36296MLW6	В	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	investigation of potential mispricing pending	9/12/08	7/16/08	9/22/08	NEW	36296MMH8	D D	2,824,849	2,743,293	102.59		POOL-00695260	GNMA SF 30 YEAR
		GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending					36296MMI4	В				GNMA SF 30 YEAR	POOL-00695260	
JPMC - 20423	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/12/08	7/16/08	9/22/08	NEW		В	6,610,738	6,419,880				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	В	7,057,943	6,712,727		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	В	4,898,598	5,000,000		GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[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	В	48,739,235	50,000,000	97.33	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[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	В	43,865,311	45,000,000	97.33	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
JPMC - 17500	Principal Trade	[NULL]	[NULL]	Trade involved govt 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-FFFFFFF	[NULL]
JPMC - 17501	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 19396	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/8/08	9/11/08	NEW	G888	В	12,736,354	13,000,000	97.82	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
JPMC - 19397	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 198	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 751	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/5/08	8/5/08	8/13/08	NEW	N999	В	1,868,213	1,980,000	94.19	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 752	Principal Trade	[NULL]	(NULL)	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/5/08	7/3/08	8/13/08	NEW	N999	S	1,885,228	1,980,000	95.05	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 5371	Principal Trade	(NULL)	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	В	47,180,990	50,000,000	94 20	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 5372	Principal Trade	(NULL)	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	D	47,180,990	50,000,000	94.20		POOL-FFFFFFFF	[NULL]
IPMC - 5372	Principal Trade	(NULL)	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	D D	41,519,271	44 000 000		FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 5373		[NULL]	[NULL]	investigation of potential mispricing pending			8/13/08	NEW	N999	В	47,153,646	50,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
	Principal Trade			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/11/08				S		, ,				
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		FNMA SF 30 YEAR	POOL-FFFFFFF	[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-FFFFFFF	[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	В	40,274,385	41,000,000	98.05	FNMA SF 30 YEAR	POOL-FFFFFFF	[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	В	48,919,792	50,000,000	97.66	FNMA SF 30 YEAR	POOL-FFFFFFF	[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	В	24,459,896	25,000,000	97.66	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 3754	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	N999	В	4,891,198	5,000,000	97.64	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 3755	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	N999	В	4,891,198	5,000,000	97.64	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 3756	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	N999	В	48,841,667	50,000,000	97.50	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 3759	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 3761	Principal Trade	[NULL]	(NULL)	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 3762	Principal Trade	(NULL)	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 3763	Principal Trade	(NULL)	(NULL)	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	N999	s	39,067,083	40,000,000		FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 3763	Principal Trade	[NULL]	[NULL]	investigation of potential mispricing pending	8/11/08	8/11/08	8/13/08	NEW	N999		48,824,089	50,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
		-		Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						3						
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		FNMA SF 30 YEAR	POOL-FFFFFFF	[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	В	50,646,875	50,000,000	101.09		POOL-FFFFFFF	[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-FFFFFFF	[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	В	25,671,354	25,000,000	102.47	FNMA SF 30 YEAR	POOL-FFFFFFF	[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-FFFFFFF	[NULL]
1	1	1		investigation of potential mispricing pending	1	1	1	1		1	-1	1	1	1		

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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

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	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	8/11/08	6/30/08	8/13/08	NEW	N999	В	1,028,260	1,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
JPMC - 8001	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	S	1,316,697	1,285,000	102.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 4221	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	В	5,016,055	5,000,000	100.12	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 4222	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	В	50,053,125	50,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 4223	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/11/08	8/13/08	NEW	N999	В	10,010,625	10,000,000	99.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 4224	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 - 4225	Principal Trade	(NULL)	(NULL)		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	N999	S	15.038.789	15,000,000	100.06	FNMA SF 30 YEAR	POOL-FFFFFFF	(NULL)
JPMC - 8937	Principal Trade	INULLI	[NULL]		investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	8/13/08	8/4/08	8/13/08	NEW	N999	В	8,972,203	9.000.000	00.51	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 8939	·	[NULL]	[NULL]		investigation of potential mispricing pending	8/13/08	7/11/08	8/13/08	NEW	N999		8,972,203	9,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
	Principal Trade				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						3	1 1	.,,				
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	В	5,710,000	6,000,000		FNMA SF 30 YEAR	POOL-FFFFFFF	[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		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	8/11/08	9/11/08	NEW	N999	В	1,312,619	1,285,000		FNMA SF 30 YEAR	POOL-FFFFFFF	[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-FFFFFFF	[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	В	1,861,784	1,980,000	93.89	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 14968	Principal Trade	[NULL]	[NULL]		Trade involved govt 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-FFFFFFF	[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	В	19,946,528	20,000,000	99.59	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17456	Principal Trade	[NULL]	[NULL]		Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999	В	4,947,569	5,000,000	98.81	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17458	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 17461	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 17462	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 17463	Principal Trade	(NULL)	(NULL)		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999	В	25,335,069	25,000,000	101.19	FNMA SF 30 YEAR	POOL-FFFFFFFF	(NULL)
JPMC - 17464	Principal Trade	(NULL)	(NULL)		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999	В	5,020,139	5,000,000	100.25	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17465	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999		5,082,639	5,000,000	101.50		POOL-FFFFFFFF	[NULL]
JPMC - 17466		[NULL]			investigation of potential mispricing pending	9/9/08	9/8/08		NEW	N999	3	1 1	5,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	
	Principal Trade	()	[NULL]		Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending		,,,,,,,	9/11/08		*****	J	5,079,514	-,,				[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		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		FNMA SF 30 YEAR	POOL-FFFFFFF	[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-FFFFFFF	[NULL]
JPMC - 17470	Principal Trade	[NULL]	[NULL]		Trade involved gov't agency mortgage backed security and investigation of potential misoricing 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-FFFFFFF	[NULL]
JPMC - 17471	Principal Trade	[NULL]	[NULL]		Trade involved govt 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-FFFFFFF	[NULL]
JPMC - 17473	Principal Trade	[NULL]	[NULL]		Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999	В	5,205,903	5,000,000	103.94	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17474	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 17554	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	N999	В	5,129,427	5,000,000	102.42	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17555	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
JPMC - 17846	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	N999	В	50,631,076	50,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	(NULL)
JPMC - 17847	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	N999	В	50,631,076	50,000,000	101.11	FNMA SF 30 YEAR	POOL-FFFFFFFF	(NULL)
JPMC - 17848	Principal Trade	INULLI	[NULL]		investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	N999	В	50,631,076	50,000,000		FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
JPMC - 17849	Principal Trade	[NULL]	[NULL]		investigation of potential mispricing pending	9/9/08	9/9/08	9/11/08	NEW	N999		3,037,865	3,000,000		FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
	·	, ,			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						В						
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		FNMA SF 30 YEAR	POOL-FFFFFFF	[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		FNMA SF 30 YEAR	POOL-FFFFFFF	[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-FFFFFFF	[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-FFFFFFF	[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-FFFFFFF	[NULL]
JPMC - 17855	Principal Trade	[NULL]	[NULL]		Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
	1	1			investigation of potential mispricing pending	1	1		1		1	1	I	ļ	1		

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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					Trade Book	Trade	Trade Settle			Buy or Sell						
Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(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	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-FFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 17857	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 17858	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending												
JPMC - 17859	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 17860	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 18373	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/9/08	8/7/08	9/11/08	NEW	N999	В	47,038,194	50,000,000	93.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 18374	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/9/08	8/7/08	9/11/08	NEW	N999	В	40,433,769	42,979,721	93.94	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 19423	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending												
JPMC - 19424	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending												
JPMC - 19633	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/10/08	8/8/08	9/11/08	NEW	N999	В	5,652,083	6,000,000	94.06	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
				investigation of potential mispricing pending												
JPMC - 19635	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
		1		investigation of potential mispricing pending										I		
JPMC - 19636	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/10/08	9/4/08	9/11/08	NEW	N999	В	2,987,240	3,000,000	99.42	FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
				investigation of potential mispricing pending				1		1					1	1

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

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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
			1	Trade involved gov't agency mortgage backed security and						(0)					
JPMC - 13713	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
IPMC - 15480	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
IPMC - 15653	TB	[NULL]	[NULL]	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]
PMC - 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	В	198,187,500	200,000,000	99.09 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 15707	ТВ	[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	В	148,710,938	150,000,000	99.14 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 16193	ТВ	[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	c	133,818,750	135,000,000	99.13 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						_					
JPMC - 16347	ТВ	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	10/14/08	NEW	G888	В	493,750,000	500,000,000	98.75 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
PMC - 17452	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	10/14/08	NEW	G888	В	5,010,938	5,000,000	100.22 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 19377	TB	[NULL]	[NULL]	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]
IPMC - 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	В	222,750,000	225,000,000	99.00 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
IPMC - 19545	ТВ	[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	ъ	353,062,500	350,000,000	100.88 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						_					
PMC - 19762	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	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	ТВ	[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	ТВ	[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	ТВ	[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	c	5,167,969	5.000.000	103.36 GOLD PC 30 YEAR - FHLMC	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						_		.,,			
IPMC - 20528	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
IPMC - 25971	TB	[NULL]	[NULL]	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	В	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	В	364,955,000	376.000.000	97.06 FNMA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 3745	TB			Trade involved gov't agency mortgage backed security and	8/11/08	8/6/08	10/14/08	NEW	N999	ъ		25,000,000	98.94 FNMA SF 30 YEAR	POOL-T0810	
		[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and						В	24,734,375				[NULL]
JPMC - 8037	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/12/08	8/11/08	10/14/08	NEW	N999	В	96,750,000	100,000,000	96.75 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 8172	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending	8/15/08	8/12/08	10/14/08	NEW	N999	В	5,084,375	5,000,000	101.69 FNMA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 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]
IPMC - 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	В	51,035,156	50,000,000	102.07 FNMA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 9806	ТВ	[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		4,842,188	5,000,000	96.84 FNMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						3					
JPMC - 11218	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/19/08	8/18/08	10/14/08	NEW	N999	В	4,723,438	5,000,000	94.47 FNMA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 11235	TB	[NULL]	[NULL]	investigation of potential mispricing pending	8/19/08	8/14/08	10/14/08	NEW	N999	В	9,956,250	10,000,000	99.56 FNMA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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	В	50,099,609	50,000,000	100.20 FNMA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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	В	4,718,750	5,000,000	94.38 FNMA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 12912	ТВ	[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	R	50,027,344	50,000,000	100.05 FNMA SF 30 YEAR	POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and						5					
IPMC - 13323	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/26/08	8/25/08	10/14/08	NEW	N999	В	1,022,070,313	1,000,000,000	102.21 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 13324	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
IPMC - 13711	TB	[NULL]	[NULL]	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	ТВ	[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]
	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 - 14970	113										.,,.50	. ,,		t	

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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

August 1, 2008	September	19, 2008														
Unique Number (a)	Trade Type (b)	e 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) T	rade Description 1	Trade Description 2	Product Description
PMC - 15314	ТВ	[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	R	226,334,375	230,000,000	98.41 FNMA S		POOL-T0811	[NULL]
PMC - 15339	ТВ	[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	D.	50,273,438	50,000,000	100.55 FNMA S		POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and						В						
PMC - 15369	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	10/14/08	NEW	N999	8	404,234,375	400,000,000	101.06 FNMA S		POOL-T0810	[NULL]
MC - 15370	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	10/14/08	NEW	N999	В	308,733,750	312,000,000	98.95 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 15373	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	10/14/08	NEW	N999	В	1,978,750	2,000,000	98.94 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 15482	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	10/14/08	NEW	N999	В	49,375,000	50,000,000	98.75 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 15348	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/3/08	9/3/08	10/14/08	NEW	N999	В	3,528,438	3,500,000	100.81 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 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 S	F 30 YEAR	POOL-T0810	[NULL]
MC - 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 S	F 30 YEAR	POOL-T0810	[NULL]
MC - 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 S	F 30 YEAR	POOL-T0810	[NULL]
MC - 16240	ТВ	[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	c	149,015,625	150,000,000	99.34 FNMA S		POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						_						
MC - 16241	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	10/14/08	NEW	N999	S	53,645,625	54,000,000	99.34 FNMA S		POOL-T0810	[NULL]
IC - 16234	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	NEW	N999	В	32,089,277	33,000,000	97.24 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
AC - 16552	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	10/14/08	NEW	N999	S	1,983,281	2,000,000	99.16 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 16242	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	NEW	N999	S	4,991,406	5,000,000	99.83 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 16243	TB	[NULL]	[NULL]	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 S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	152,296,875	150,000,000	101.53 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	145,921,875	150,000,000	97.28 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 16235	TB	INULLI	INULLI	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	В	5,162,500	5,000,000	103.25 FNMA S	F 30 YEAR	POOL-T0810	(NULL)
IC - 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	n.	49,562,500	50,000,000	99.13 FNMA S		POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and		,,,,,,,,				_						
IC - 16226	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	NEW	N999	В	41,187,500	40,000,000	102.97 FNMA S		POOL-T0810	[NULL]
IC - 16250	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	NEW	N999	В	6,951,875	7,000,000	99.31 FNMA S		POOL-T0810	[NULL]
IC - 16960	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/5/08	10/14/08	NEW	N999	В	969,375,000	1,000,000,000	96.94 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 16961	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/5/08	10/14/08	NEW	N999	S	253,437,500	250,000,000	101.38 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 16962	TB	[NULL]	[NULL]	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 S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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 S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	5,835,000	6,000,000	97.25 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	1,106,787,500	1,112,000,000	99.53 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
4C - 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	6	394,875,000	400,000,000	98.72 FNMA S		POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						5						
C - 17026	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	10/14/08	NEW	N999	В	100,062,500	100,000,000	100.06 FNMA S		POOL-T0810	[NULL]
IC - 17214	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	10/14/08	NEW	N999	S	3,826,422	3,800,000	100.70 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 17363	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	10/14/08	NEW	N999	В	20,125,000	20,000,000	100.63 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
IC - 17448	TB	[NULL]	[NULL]	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 S	F 30 YEAR	POOL-T0810	[NULL]
IC - 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 S	F 30 YEAR	POOL-T0810	[NULL]
C - 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 S	F 30 YEAR	POOL-T0810	[NULL]
IC - 17451	ТВ	[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	В	99,250,000	100,000,000	99.25 FNMA S	F 30 YEAR	POOL-T0811	[NULL]
4C - 18358	ТВ	[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	R	92,200,781	93,000,000	99.14 FNMA S		POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						В						
MC - 18359	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	10/14/08	NEW	N999	S	204,750,000	200,000,000	102.38 FNMA S		POOL-T0810	[NULL]
MC - 18360	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	10/14/08	NEW	N999	В	198,296,875	200,000,000	99.15 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 18918	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	10/14/08	NEW	N999	S	25,582,031	25,000,000	102.33 FNMA S	F 30 YEAR	POOL-T0810	[NULL]
MC - 19004	TB	[NULL]	[NULL]	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 S	F 30 YEAR	POOL-T0810	[NULL]

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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

August 1, 2008	September	r 19, 2008														
Jnique Number (a)	Trade Type	e 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
PMC - 19429	ТВ	[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	R	1,118,151,563	1,110,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 19368	ТВ	[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	D.	85,783,594	85,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and	9/10/08	9/5/08				в		,				
PMC - 19369	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and		,,,,,,,	10/14/08	NEW	N999	S	229,281,250	230,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 19370	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/5/08	10/14/08	NEW	N999	S	249,218,750	250,000,000	99.69 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 19371	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/5/08	10/14/08	NEW	N999	S	202,437,500	200,000,000	101.22 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 19372	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/9/08	10/14/08	NEW	N999	В	128,085,938	125,000,000	102.47 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 19373	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/10/08	9/9/08	10/14/08	NEW	N999	В	102,468,750	100,000,000	102.47 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 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 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 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	В	201,937,500	200,000,000	100.97 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
MC - 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	В	253,125,000	250,000,000	101.25 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
MC - 19426	ТВ	[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	В	50,531,250	50,000,000	101.06 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 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	D	4,999,219	5,000,000		IMA SF 30 YEAR	POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and						ъ						
MC - 19725	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/8/08	10/14/08	NEW	N999	В	4,948,633	5,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
AC - 19726	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/10/08	10/14/08	NEW	N999	S	49,468,750	50,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
AC - 19727	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/8/08	11/13/08	NEW	N999	S	4,939,063	5,000,000	98.78 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
1C - 19728	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/10/08	10/14/08	NEW	N999	В	100,832,031	100,000,000	100.83 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19729	TB	[NULL]	[NULL]	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 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
C - 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 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 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 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
IC - 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 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
IC - 19772	TB	[NULL]	INULLI	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	В	302.402.344	300,000,000	100.80 FN	IMA SF 30 YEAR	POOL-T0811	INULLI
IC - 19761	ТВ	[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	D.	183,909,375	180,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
	TB	[NULL]		Trade involved gov't agency mortgage backed security and						, n						
4C - 20156			[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	В	403,000,000	400,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
AC - 20157	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	S	561,859,375	550,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19760	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	В	100,906,250	100,000,000	100.91 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19773	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	В	100,890,625	100,000,000	100.89 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19774	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	В	100,968,750	100,000,000	100.97 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19763	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/11/08	9/11/08	10/14/08	NEW	N999	В	76,652,344	75,000,000	102.20 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	84,828,594	83,000,000	102.20 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 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	В	100,968,750	100,000,000	100.97 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19778	ТВ	[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	В	100,843,750	100,000,000	100.84 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19765	ТВ	[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	D	151,523,438	150,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19766	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	D.	155,378,906	150,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and						В						
C - 19767	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	S	307,125,000	300,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 19780	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	NEW	N999	В	30,241,406	30,000,000	100.80 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
IC - 20430	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	COR	N999	S	129,238,281	125,000,000	103.39 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
ИС - 20304	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	В	4,956,250	5,000,000	99.13 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
AC - 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	В	99,125,000	100,000,000	99.13 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 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	В	496,250,000	500,000,000	99.25 FN	IMA SF 30 YEAR	POOL-T0810	[NULL]
MC - 20308	ТВ	[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 FN	IMA SF 30 YEAR	POOL-T0811	[NULL]
MC - 20309	ТВ	[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	R	1,009,063	1,000,000		IMA SF 30 YEAR	POOL-T0810	[NULL]
C - 20309	113	[NULL]	[HULL]	arrest pation or potential inispricing penning	9/12/08	9/9/08	10/14/08	NEW	19777	р	1,009,003	1,000,000	100.91 FN	MA OF 30 1EAK	1 OOL-10010	INULL

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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

August 1, 2008	-	.,, 2000													
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	тв	[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]
				Trade involved gov't agency mortgage backed security and						_					
JPMC - 20311	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/9/08	10/14/08	NEW	N999	В	1,009,531	1,000,000	100.95 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20312	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/9/08	10/14/08	NEW	N999	В	10,120,313	10,000,000	101.20 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20313	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	NEW	N999	В	5,045,313	5,000,000	100.91 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20314	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	В	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	INULLI	INULLI	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	ТВ	[NULL]	[NULL]	Trade involved govt agency mortgage backed security and investigation of potential mispricing pending	9/12/08	9/9/08	10/14/08	NEW	N999	6	5,050,000	5,000,000	101.00 FNMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						3					
JPMC - 20318	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	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	ТВ	[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	В	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	В	100,953,125	100,000,000	100.95 FNMA SF 30 YEAR	POOL-T0810	[NULL]
	TB			Trade involved gov't agency mortgage backed security and		9/9/08		NEW	N999	, D			100.95 FNMA SF 30 YEAR		
JPMC - 20324		[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	,,,,,,,	10/14/08			В	1,009,531	1,000,000		POOL-T0810	[NULL]
JPMC - 20325	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	NEW	N999	В	75,750,000	75,000,000	101.00 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20326	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	NEW	N999	В	5,117,188	5,000,000	102.34 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20327	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/12/08	9/11/08	10/14/08	NEW	N999	В	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]
				Trade involved gov't agency mortgage backed security and						_					
JPMC - 20331	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/5/08	10/14/08	NEW	N999	В	206,125,000	200,000,000	103.06 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20332	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	NEW	N999	В	5,173,438	5,000,000	103.47 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20333	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	10/14/08	NEW	N999	В	77,578,125	75,000,000	103.44 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 20431	TB	[NULL]	[NULL]	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	В	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	c	494,843,750	500,000,000	98.97 FNMA SF 30 YEAR	POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and						, n					
JPMC - 22091	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/15/08	9/10/08	10/14/08	NEW	N999	В	5,042,188	5,000,000	100.84 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22092	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/15/08	9/12/08	10/14/08	NEW	N999	В	66,453,750	66,000,000	100.69 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22093	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	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	ТВ	[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	В	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]
				Trade involved gov't agency mortgage backed security and			1011000			В					
JPMC - 22098	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/15/08	9/12/08	11/13/08	NEW	N999	В	503,593,750	500,000,000	100.72 FNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 22107	ТВ	[NULL]	[NULL]	investigation of potential mispricing pending	9/15/08	9/10/08	10/14/08	NEW	N999	В	50,453,125	50,000,000	100.91 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22148	ТВ	[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	В	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	В	2,014,375	2,000,000	100.72 FNMA SF 30 YEAR	POOL-T0810	[NULL]
JAC - 22149	10	[[OLL]	II. OPPL		2/13/08	2/11/00	10/14/08	141514	. 1777	В.	2,017,373	2,000,000	TOWN THINK OF SO TEAK	1 002-10010	[FIGER]

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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

August 1, 2008	- September	r 19, 2008														
Unique Number (a)	Trade Type	e 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	ТВ	[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	В	9,884,375	10,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22258	ТВ	[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		MA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						-						
JPMC - 22259	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/16/08	9/9/08	10/14/08	NEW	N999	S	101,031,250	100,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
IPMC - 22260	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/16/08	9/11/08	10/14/08	NEW	N999	S	1,007,344	1,000,000	100.73 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 22261	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/16/08	9/11/08	10/14/08	NEW	N999	S	40,362,500	40,000,000	100.91 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 22262	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/16/08	9/9/08	10/14/08	NEW	N999	В	25,242,188	25,000,000	100.97 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 22263	ТВ	[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	В	51,828,125	50,000,000	103.66 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23814	ТВ	[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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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		MA SF 30 YEAR	POOL-T0810	[NULL]
	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and		9/16/08		NEW	N999	D	24,561,563	24,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23815				investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/16/08		10/14/08			В						
PMC - 22341	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/16/08	9/16/08	10/14/08	NEW	N999	В	17,397,773	17,000,000	102.34 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23877	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	9/17/08	9/10/08	10/14/08	NEW	N999	S	123,886,719	125,000,000	99.11 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23886	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/12/08	10/14/08	NEW	N999	S	555,100,000	560,000,000	99.13 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23887	ТВ	[NULL]	[NULL]	investigation of potential mispricing pending	9/17/08	9/12/08	10/14/08	NEW	N999	В	2,965,313	3,000,000	98.84 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23888	тв	[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	В	252,421,875	250,000,000	100.97 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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	В	565,381,250	560,000,000	100.96 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23890	ТВ	[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	e	1,008,594	1,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
İ				Trade involved gov't agency mortgage backed security and						-						
PMC - 23891	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/10/08	10/14/08	NEW	N999	S	4,041,250	4,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23892	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/12/08	10/14/08	NEW	N999	S	25,183,594	25,000,000	100.73 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
MC - 23893	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/10/08	10/14/08	NEW	N999	S	127,890,625	125,000,000	102.31 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23894	TB	[NULL]	[NULL]	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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23895	ТВ	[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	В	1,033,125	1,000,000	103.31 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23945	тв	[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	В	178,365,000	176,000,000	101.34 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23947	ТВ	[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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23951	ТВ	[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	D.	5,028,125	5,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						В						
MC - 24049	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/16/08	10/14/08	NEW	N999	В	4,022,500	4,000,000	100.56 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23938	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/16/08	10/14/08	NEW	N999	S	506,484,375	500,000,000	101.30 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 23939	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/17/08	9/16/08	10/14/08	NEW	N999	S	708,640,625	700,000,000	101.23 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 24052	TB	[NULL]	[NULL]	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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 24054	ТВ	[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	В	5,106,250	5,000,000	102.13 FN	MA SF 30 YEAR	POOL-T0811	[NULL]
PMC - 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	D	4.016.250	4,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
			[real]	Trade involved gov't agency mortgage backed security and						В						
MC - 25947	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	10/14/08	NEW	N999	В	7,028,438	7,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
MC - 24233	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	10/14/08	NEW	N999	В	9,900,000	10,000,000	99.00 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 25948	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/18/08	9/17/08	10/14/08	NEW	N999	В	11,880,000	12,000,000	99.00 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 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 FN	MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 24235	ТВ	[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	В	10,200,000	10,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						D.						
PMC - 25950	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/17/08	10/14/08	NEW	N999	В	12,240,000	12,000,000		MA SF 30 YEAR	POOL-T0810	[NULL]
PMC - 24223	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/18/08	9/18/08	10/14/08	NEW	N999	В	3,824,938	3,800,000	100.66 FN	MA SF 30 YEAR	POOL-T0810	[NULL]

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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	Trade Type		Product Short		Trade Book	Trade	Trade Settle			Buy or Sell						
Number (a)	(b)	Asset Type	Description	Reason	Date	Date	Date	Trade Status	CUSIP	(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 1	NMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						3						
JPMC - 24160	TB	[NULL]	[NULL]	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 I	NMA 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 I	NMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and												
JPMC - 24055	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	9/11/08	10/20/08	NEW	P888	В	11,872,500	12,000,000	98.94	GOLD PC 15 YEAR - FHLMC	POOL-T0810	[NULL]
JPMC - 9466	TB	[NULL]	[NULL]	investigation of potential mispricing pending	8/15/08	8/15/08	10/22/08	NEW	P999	В	40,146,875	40,000,000	100.37	SNMA SF 30 YEAR	POOL-T0810	[NULL]
VD140 0450	mn			Trade involved gov't agency mortgage backed security and	0.45.00	0.4.5.00	40.700.00	N. C. L.	Pooo		00 510 550	100 000 000	00.73	7774 CE 20 1E 1P	DOOL TOOLS	0.17.1
JPMC - 9472	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/15/08	8/15/08	10/22/08	NEW	P999	В	98,718,750	100,000,000	98.72	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 12544	TB	[NULL]	[NULL]	investigation of potential mispricing pending	8/22/08	8/22/08	11/19/08	NEW	P999	В	101,750,000	100,000,000	101.75	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 12545	TB	INULLI	[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	c	100,218,750	100.000.000	100.22	GNMA SF 30 YEAR	POOL-T0811	INULLI
31 MC - 12343	1.0	[NOLL]	[NOLL]	Trade involved gov't agency mortgage backed security and	8/22/08	0/22/00	11/15/00	NEW	1,,,,	3	100,210,730	100,000,000	100.22	NWASI 50 ILAK	1 OOL-10011	[NOLL]
JPMC - 14114	TB	[NULL]	[NULL]	investigation of potential mispricing pending	8/28/08	8/28/08	10/22/08	NEW	P999	В	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	В	100,917,969	100.000.000	100.92	GNMA SF 30 YEAR	POOL-T0811	[NULL]
				Trade involved gov't agency mortgage backed security and								,,				
JPMC - 14956	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/2/08	9/2/08	10/22/08	NEW	P999	В	20,531,250	20,000,000	102.66	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15340	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/3/08	9/3/08	10/22/08	NEW	P999	В	16,234,375	16,000,000	101.46	GNMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						_			101.00			
JPMC - 15341	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	10/22/08	NEW	P999	В	10,437,500	10,000,000	104.38	GNMA SF 30 YEAR	POOL-T0810	[NULL]
JPMC - 15342	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/3/08	9/3/08	11/19/08	NEW	P999	В	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	D	4,106,563	4.000.000	102.66	GNMA SF 30 YEAR	POOL-T0811	[NULL]
JPMC - 15545	115	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/3/08	9/3/08	11/19/08	NEW	P999	В	4,100,503	4,000,000	102.00	JNMA SF 30 TEAR	POOL-10811	[NULL]
JPMC - 19735	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/11/08	9/4/08	10/22/08	NEW	P999	В	24,625,000	25,000,000	98.50	SNMA 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	R	5,171,875	5,000,000	103 44	GNMA SF 30 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and						-						
JPMC - 24056	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	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]
				Trade involved gov't agency mortgage backed security and												
JPMC - 26061	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending	9/9/08	9/9/08	10/22/08	NEW	Q999	В	20,456,250	20,000,000	102.28	GNMA II-JUMBOS	POOL-T0810	[NULL]
IDMC 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	O999	c	20.434.375	20.000.000	102.17	SNMA II-JUMBOS	POOL-T0810	INULLI
JPMC - 20527	115	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/12/08	9/12/08	10/22/08	NEW	Q999	3	20,434,375	20,000,000	102.17	JNMA II-JUMBUS	POOL-10810	[NULL]
JPMC - 22265	TB	[NULL]	[NULL]	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 1	NMA 15 YEAR	POOL-T0810	[NULL]
31 MC - 10343	1.0	[NOLL]	[NOLL]	Trade involved gov't agency mortgage backed security and	2/3/08	2/2/00	10/20/00	NEW	1,,,,		8,207,300	3,000,000	102.37	INMA 13 TEAR	1 OOL-10010	[NOLL]
JPMC - 18370	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/9/08	9/9/08	10/20/08	NEW	T999	В	50,335,938	50,000,000	100.67 I	NMA 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	В	25,457,031	25,000,000	101.83	NMA 15 YEAR	POOL-T0810	[NULL]
				Trade involved gov't agency mortgage backed security and												
JPMC - 19731	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/4/08	10/20/08	NEW	T999	В	5,054,688	5,000,000	101.09 I	NMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 20338	TB	[NULL]	[NULL]	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 I	NMA 15 YEAR	POOL-T0810	[NULL]
ID160 00455	mn			Trade involved gov't agency mortgage backed security and	0.45	0.40.0	10.00	NEW	moon		5 00E C	5 000 5	101.77	77	DOOL TOOLS	0.777.
JPMC - 22102	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/15/08	9/10/08	10/20/08	NEW	T999	S	5,087,500	5,000,000	101.75	NMA 15 YEAR	POOL-T0810	[NULL]
JPMC - 22264	TB	[NULL]	[NULL]	investigation of potential mispricing pending	9/16/08	9/9/08	10/20/08	NEW	T999	В	2,011,250	2,000,000	100.56 I	NMA 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).

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Listing of Selected Counterparties for Avoidance Analysis

Appendix A-6 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.

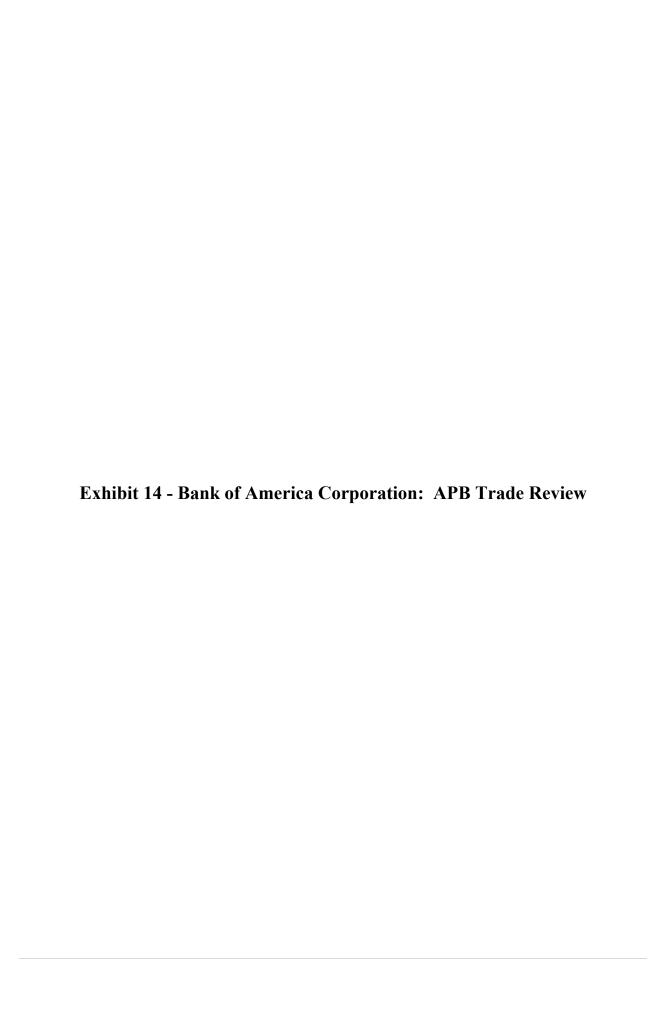


EXHIBIT 14

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 ¹	27
Agency Trades ¹	410
Buy/Sell Back Trades ²	38
Principal Trades	3,575
Repo Trades	1,235
Reverse Repo Trades	1,321
Sell/Buy Back Trades ²	30
TBA or Unlisted Option Trades ³	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.

¹ 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.

² 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.

³ 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.⁴

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. <u>Pricing Analysis</u>: See Exhibit 21 for the pricing analysis performed on these 572 trades.

⁴ 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
СМО		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
Grand Total	27	410	30	3,575	1,321	1,235	38	787	7,423

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

	Buy Sellbac	ks Trade (a)	Principal '	Trades (b)	Reverse	Repo (c)	TBA or U	nlisted (d)	
Asset Type	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Grand Total
[NULL]			297	297			35,946	43,465	80,004
Asset Backed				20					20
Corporate Bond			98	63					161
СМО			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
Grand Total	\$ 180	\$ 180	\$ 21,575	\$ 12,569	\$ 21,240	\$ 21,237	\$ 35,946	\$ 43,465	\$ 156,391

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					Trade Book	Trade	Trade Settle						Price (% of			
Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	100)	Trade Description 1	Trade Description 2	Product Description
BOA -370	PR	ASSETBK	CARR 2006-NC3 M9	Trade involved mortgage backed security not	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	CARR 2006-NC3 M9
				traded on an exchange											LOAN TRUST	CARRINGTON MORTGAGE LOAN
BOA -375	PR	ASSETBK	CARR 2006-NC3 M9	Trade involved mortgage backed security not	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	CARR 2006-NC3 M9
				traded on an exchange											LOAN TRUST	CARRINGTON MORTGAGE LOAN
BOA -4045	PR	CMOPI	WAMU 2003-AR11-A6	Trade involved potentially illiquid mortgage	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
				backed security												WASHINGTON MUTUAL
BOA -6989	PR	CMO	DELPHINUS BV #I FRN 25Apr93	Trade involved potentially illiquid mortgage	8/5/08	8/4/08	8/7/08	COR	16588261	В	15,485,154	10,000,000.00	154.56			DELPHINUS BV FRN 20930425 SERIES# I
			-	backed security												
BOA -7029	PR	EURO	SABIC INNOVATIV #REGS 9.500%	Trade involved non-investment grade	8/11/08	8/6/08	8/11/08	COR	1US996986	В	4,187,556	3,500,000.00	119.64			SABIC INNOVATIVE PLASTICS
			15Aug15	corporate debt security												HOLDINGS BV 9.500% 20150815 SERIES#
BOA -7093	PR	CMO	DELPHINUS BV #I FRN 25Apr93	Trade involved potentially illiquid mortgage	8/15/08	8/12/08	8/18/08	COR	16588261	В	27,649,602	18,500,000.00	148.93			DELPHINUS BV FRN 20930425 SERIES# I
			*	backed security						1						
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
										1	· ·					BOND SERIES# 30 0.800% 20080920

Notes.

(b) 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).

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	Tuada Tuna (h)	Accest Tumo	Duodust Chart Description	Reason	Trade Book	Trade Date	Trade Settle Date	Tuodo Stotus	CUSIP	Buy or Sell	Not Amount		Price (% of 100) Trade Description 1	Trode Decembries 2	Draduat Description
BOA -362	Trade Type (b)	Asset Type DISCAGCY	Product Short Description FEDERAL HOME LOAN MTGE D/N	Trade involved gov't agency mortgage backed security and	8/1/08	8/1/08	8/1/08	NEW NEW	313396A78	S	\$ 49,991,542	Trade Quantity 50,000,000.00	99.98 FEDERAL HOME LOAN	Trade Description 2	Product Description FEDERAL HOME LOAN MTGE D/N
BOA -1234	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/7/08	8/5/08	8/13/08	NEW	31403C6L0	S	3,984,214	5,200,000.00	MTGE D/N 94.33 FNMA SF 30 YEAR	POOL-00745275	FNMA SF 30 YEAR
BOA -1408	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending 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 govt 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	FNMA SF 30 YEAR FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of notential misoricing pending	8/11/08 8/11/08	8/8/08	8/13/08 8/13/08	NEW NEW	31409GNZ5 31413HTL2	S	1,005,281	1,405,485.00	100.33 FNMA SF 30 YEAR 100.33 FNMA SF 30 YEAR	POOL-00870808 POOL-00946155	FNMA SF 30 YEAR
BOA -1560 BOA -1561	PR PR	FNMA	FNMA SF 30 YEAR 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	31413H1L2 31411RD70	S S	1,005,281	1,246,270.00	100.33 FNMA SF 30 YEAR 100.33 FNMA SF 30 YEAR	POOL-00946155 POOL-00912826	FNMA SF 30 YEAR FNMA SF 30 YEAR
BOA -1562	PR 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 31410PJD6	S	1,005,281	1,244,691.00	100.33 FNMA SF 30 YEAR	POOL-00912820	FNMA SF 30 YEAR
BOA -1562	PR 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	31410PJD6 31410XA97	S	1,005,281	1,473,792.00	100.33 FNMA SF 30 YEAR	POOL-00893160 POOL-00900132	FNMA SF 30 YEAR
BOA -1564	PR PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending. Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31410XA97 31413DKK2	S	1,005,281	1,473,792.00	100.33 FNMA SF 30 YEAR	POOL-00900132 POOL-00942298	FNMA SF 30 YEAR
BOA -1565	PR PR	FNMA	FNMA SF 30 YEAR FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413DKK2 31410XGB6	S	1,005,281	1,401,113.00	100.33 FNMA SF 30 YEAR 100.33 FNMA SF 30 YEAR	POOL-00942298 POOL-00900294	FNMA SF 30 YEAR FNMA SF 30 YEAR
BOA -1566	PR PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-00892728 POOL-00916899	FNMA SF 30 YEAR
BOA -1568	PR PR	FNMA	FNMA SF 30 YEAR	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-00910899	FNMA SF 30 YEAR
BOA -1569	PR PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413NCU/ 31412B2G6	S	1,005,281	1,429,813.00	100.33 FNMA SF 30 YEAR	POOL-00930183 POOL-00920675	FNMA SF 30 YEAR
BOA -1570	PR PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31412B2G0 31413VAL1	S	1,005,281	1,057,299.00	100.33 FNMA SF 30 YEAR	POOL-009266411	FNMA SF 30 YEAR
DOA-13/0	1 K	A AMERICA	THE ST OF TEAM	investigation of potential mispricing pending	0/11/08	0/0/00	0/13/00	. NEW	31413VAL1	٥	1,000,281	1,057,299.00	100.00 TRIME OF 30 TEAR	. 502-00/50411	TAMES OF SO TEAM

Appendix A-3(ii) Page 1 of 13

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					Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
Number (a) BOA -1571	Trade Type (b)	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	Date 8/8/08	Date 8/13/08	Trade Status NEW	CUSIP 31413QQY7	(b) S	Net Amount 1.005.281	1,091,094.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	Trade Description 2 POOL-00952371	Product Description FNMA SF 30 YEAR
BOA -1572	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1573	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413FVW9	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31411FJB1	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31411ЛLY0	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1588	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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
OA -1589	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
OA -1590	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
OA -1591	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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
OA -1593	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential misoricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential misoricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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
OA -1599	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	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
OA -1600	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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
OA -1602	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	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
OA -1603	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1604	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1605	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1606	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1607	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1608	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	31410KNG5	S	1,005,281	1,017,155.00	100.33 FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
OA -1609	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	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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
OA -1611	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	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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

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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				_	Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
Number (a) BOA -1615	Trade Type (b)	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	Date 8/13/08	Trade Status NEW	CUSIP 31410KNG5	(b) S	1,005,281	1,017,155.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	POOL-00889691	Product Description FNMA SF 30 YEAR
BOA -1616	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1617	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1618	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1619	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1620	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1621	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -1622	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415QZZ2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415QZZ2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415QZZ2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415QZZ2	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415BKS7	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415BKS7	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	investigation of notential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415QZZ2	S	1,005,281	1.000,934.00	100.33 FNMA SF 30 YEAR	POOL-00986460	FNMA SF 30 YEAR
BOA -1696	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EWA8	s	1,005,182	1,001,772.00	100.33 FNMA SF 30 YEAR	POOL-00964241	FNMA SF 30 YEAR
BOA -1696 BOA -1697	PR 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	31414EWA8		1,005,182		100.33 FNMA SF 30 YEAR 100.33 FNMA SF 30 YEAR	POOL-00964241 POOL-00964241	FNMA SF 30 YEAR
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						S	,,	1,001,772.00			
BOA -1698	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	31414EWA8	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EWA8	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EWA8	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EWA8	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414EWA8	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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't 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	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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	investigation of notential misoricine pending Trade involved govt agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
				investigation of potential mispricing pending											

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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					Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
BOA -1721	Trade Type (b)	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	Date 8/13/08	Trade Status NEW	CUSIP 31413EBZ7	(b) S	1,005,382	Trade Quantity 1,140,768.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	POOL-00942956	Product Description FNMA SF 30 YEAR
BOA -1722	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415SS45	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415SS45	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415STT9	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	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413Y5G2	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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31414T6F3	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413FCL4	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415ТНН6	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411A5N1	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 gov't 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	31412V5H7	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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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

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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					Trade Book		Trade Settle			Buy or Sell			Price (% of		
Number (a) BOA -1990	Trade Type (b)	FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	Date 8/13/08	Trade Status NEW	CUSIP 31414GHN2	(b) S	Net Amount 1,005,281	1,120,645.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	POOL-00965637	Product Description FNMA SF 30 YEAR
BOA -1995	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-00961898	FNMA SF 30 YEAR
BOA -2006	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
				investigation of potential mispricing pending		8/8/08								POOL-00889373	
BOA -2015	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	0.0.00	8/13/08	NEW	31412HNW5	S	1,005,281	1,057,573.00	100.33 FNMA SF 30 YEAR		FNMA SF 30 YEAR
BOA -2018	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	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 gov't 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 gov't 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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31411CJ85	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 gov't 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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31413TJJ2	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 gov't 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 gov't 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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2001	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	8/11/08	8/8/08								POOL-00912583	FNMA SF 30 YEAR
BOA -2074				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending			8/13/08	NEW	31411N2Q9	S	1,005,281	1,162,391.00	100.33 FNMA SF 30 YEAR		
BOA -2075	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of notential 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 -2076	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	31413J2Y9	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 gov't 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 -2078	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	31413J2Y9	S	1,005,181	1,246,612.00	100.33 FNMA SF 30 YEAR	POOL-00947291	FNMA SF 30 YEAR
3OA -2079	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	31413J2Y9	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 gov't 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 -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	31413J2Y9	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 gov't agency mortgage backed security and	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 -2083	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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 -2084	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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 -2085	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2086	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2087	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2088	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2089	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
				investigation of potential mispricing pending				1			,,	, ,,			

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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	m 1 m a)		P. 1. (7) . P. 1. (1)		Trade Book	Trade	Trade Settle	m 1 a	OVICED	Buy or Sell		m 10 di	Price (% of		
BOA -2090	Trade Type (b)	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	Date 8/13/08	Trade Status NEW	31413J2Y9	(b) S	1,005,181	1,246,612.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	POOL-00947291	Product Description FNMA SF 30 YEAR
BOA -2091	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZU9	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZU9	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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and investigation of notential 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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

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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

BOA -2185 BOA -2186 BOA -2189 BOA -2190 BOA -2191	PR PR	FNMA	Product Short Description FNMA SF 30 YEAR	Reason	Date	Date									
BOA -2185 BOA -2186 BOA -2189 BOA -2190 BOA -2191	PR			Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	Date 8/13/08	Trade Status NEW	CUSIP 31413HM39	(b) S	1.005.281	1.254.555.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	Trade Description 2 POOL-00945978	Product Description FNMA SF 30 YEAR
BOA -2186 BOA -2189 BOA -2190 BOA -2191		FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2190 BOA -2191 BOA -2194	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2190 BOA -2191 BOA -2194		FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	3141312V2 31414RE92			1,012,212.00	100.33 FNMA SF 30 YEAR	POOL-00973660	FNMA SF 30 YEAR
BOA -2191 BOA -2194				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						S	1,005,280				
BOA -2194	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	31413HM39	S	1,005,281	1,254,555.00	100.33 FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
	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	31413HM39	S	1,005,281	1,254,555.00	100.33 FNMA SF 30 YEAR	POOL-00945978	FNMA SF 30 YEAR
	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	31413LXT1	S	1,005,280	1,107,092.00	100.33 FNMA SF 30 YEAR	POOL-00948990	FNMA SF 30 YEAR
	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	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZU9	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZU9	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 gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415SZU9	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 gov't agency mortgage backed security and	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	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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
		FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	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
		FNMA	FNMA SF 30 YEAR FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/11/08	8/8/08		NEW	31415BZA0 31415BZA0		,,,,,	1,000,000.00	100.33 FNMA SF 30 YEAR 100.33 FNMA SF 30 YEAR	POOL-00982337 POOL-00982337	
	PR			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending			8/13/08			S	1,005,281	,,			FNMA SF 30 YEAR
	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	31415BZA0	S	1,005,281	1,000,000.00	100.33 FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
	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	31415BZA0	S	1,005,281	1,000,000.00	100.33 FNMA SF 30 YEAR	POOL-00982337	FNMA SF 30 YEAR
	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	31413KAL5	S	1,005,282	1,165,148.00	100.33 FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR
	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	31413KAL5	S	1,005,282	1,165,148.00	100.33 FNMA SF 30 YEAR	POOL-00947411	FNMA SF 30 YEAR
	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	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 gov't agency mortgage backed security and investigation of potential mispricing pending	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

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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	m 1 m a)		P. 1 - (R - 12 - 14		Trade Book	Trade	Trade Settle	m 1 0	OT OTTO	Buy or Sell		m 10 di	Price (% of		
BOA -2239	Trade Type (b) PR	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	Trade Status NEW	CUSIP 31413KAL5	(b) S	1,005,282	1,165,148.00	100) Trade Description 1 100.33 FNMA SF 30 YEAR	POOL-00947411	Product Description FNMA SF 30 YEAR
BOA -2240	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2241	PR	FNMA	FNMA SF 30 YEAR	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2242	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -2243	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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 -2281	PR	FNMA	FNMA SF 30 YEAR	Investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2282	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2283	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2284	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2285	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2286	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2287	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1.010.568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2288	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1.001.265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2289	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1,001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2290	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending	8/11/08	8/8/08	8/13/08	NEW	31415R4F8	В	1,010,568	1.001,265.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
BOA -2290		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	31415R4F8	В		1,001,259.00	100.86 FNMA SF 30 YEAR	POOL-00987422	FNMA SF 30 YEAR
	PR			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending							1,010,562				
BOA -2294	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	31415R3Y8	В	1,010,568	1,000,906.00	100.86 FNMA SF 30 YEAR	POOL-00987415	FNMA SF 30 YEAR
BOA -2297	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	31415PFY9	В	1,010,568	1,000,000.00	100.86 FNMA SF 30 YEAR	POOL-00984983	FNMA SF 30 YEAR
BOA -2298	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	8/11/08	8/8/08	8/13/08	NEW	31415PFY9	В	1,010,568	1,000,000.00	100.86 FNMA SF 30 YEAR	POOL-00984983	FNMA SF 30 YEAR
BOA -2302	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	31413UZR3	В	1,010,467	1,249,086.00	100.86 FNMA SF 30 YEAR	POOL-00956252	FNMA SF 30 YEAR
BOA -2305	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	31413BWG2	В	1,010,467	1,116,326.00	100.86 FNMA SF 30 YEAR	POOL-00940847	FNMA SF 30 YEAR
BOA -2308	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	31414DMA1	В	1,010,467	1,146,715.00	100.86 FNMA SF 30 YEAR	POOL-00963053	FNMA SF 30 YEAR
BOA -2315	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	31414HA98	В	1,010,467	1,101,580.00	100.86 FNMA SF 30 YEAR	POOL-00966332	FNMA SF 30 YEAR
BOA -2316	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	31413K2V2	В	1,010,467	1,064,353.00	100.86 FNMA SF 30 YEAR	POOL-00948188	FNMA SF 30 YEAR
BOA -2317	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	8/11/08	8/8/08	8/13/08	NEW	31414BTN0	В	1,010,467	1,129,933.00	100.86 FNMA SF 30 YEAR	POOL-00961457	FNMA SF 30 YEAR
BOA -2318	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	31414BTN0	В	1,010,467	1,129,933.00	100.86 FNMA SF 30 YEAR	POOL-00961457	FNMA SF 30 YEAR
BOA -2319	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	8/11/08	8/8/08	8/13/08	NEW	31415ST36	В	1,010,467	999,900.00	100.86 FNMA SF 30 YEAR	POOL-00988070	FNMA SF 30 YEAR
BOA -2320	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	31413BZY0	В	1,010,467	1,089,326.00	100.86 FNMA SF 30 YEAR	POOL-00940959	FNMA SF 30 YEAR
BOA -2341	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415S6Y3	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00988387	FNMA SF 30 YEAR
BOA -2344	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415PYF9	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00985510	FNMA SF 30 YEAR
BOA -2345	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415PYF9	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00985510	FNMA SF 30 YEAR
BOA -2346	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415PYF9	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00985510	FNMA SF 30 YEAR
BOA -2347	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415PYF9	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00985510	FNMA SF 30 YEAR
BOA -2348	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415PYF9	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00985510	FNMA SF 30 YEAR
BOA -2351	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/11/08	8/8/08	8/13/08	NEW	31415S6Y3	В	1,010,630	1,000,062.00	100.86 FNMA SF 30 YEAR	POOL-00988387	FNMA SF 30 YEAR
BOA -3033	PR	FHLMC	GOLD PC 15 YEAR - FHLMC	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/14/08	8/13/08	8/18/08	NEW	3128PLPQ9	В	10,854,555	11,000,000.00	98.44 GOLD PC 15 YEAR - FHLM	C POOL-00J08531	GOLD PC 15 YEAR - FHLMC
BOA -3326	PR	GNMA2	G2 MJM	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	6/26/08	8/20/08	NEW	36202EVH9	В	24,091,000	24,000,000.00	100.06 G2 MJM	POOL-00004216	G2 MJM MULTI-ISSUE
BOA -3331	PR	GNMA2	G2 MJM	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/18/08	6/26/08	8/20/08	NEW	36202EVH9	В	1,003,792	1,000,000.00	100.06 G2 MJM	POOL-00004216	JUMBO G2 MJM MULTI-ISSUE
BOA -3358	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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	JUMBO GNMA SF 30 YEAR
BOA -3359	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3360	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3361		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3362	PR	GNMA	GNMA SF 30 YEAR	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
			GNMA SF 30 YEAR GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending				NEW	36296DEH7					POOL-00687836	GNMA SF 30 YEAR
BOA -3363	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	PUUL-0068/836	GNMA SF 30 YEAR

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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	- September 1	2,2000			Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
Number (a) BOA -3364	Frade Type (b)	Asset Type GNMA	GNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/18/08	Date 6/25/08	Date 8/20/08	Trade Status NEW	CUSIP 36296DEH7	(b) S	Net Amount 1,005,566	Trade Quantity 999,900,00	100) Trade Description 1 100.25 GNMA SF 30 YEAR	Trade Description 2 POOL-00687836	Product Description GNMA SF 30 YEAR
BOA -3365	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3366	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3367	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3368	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3369	PR	GNMA	GNMA SF 30 YEAR	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 -3370	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3371	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36295CFH9 36296DEH7	S	1,005,566	999,900.00	100.25 GNMA SF 30 YEAR	POOL-00687836	GNMA SF 30 YEAR
BOA -3372		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 36295UFH9		1,005,566	1,060,307.00	100.25 GNMA SF 30 YEAR 100.25 GNMA SF 30 YEAR	POOL-0068/836	GNMA SF 30 YEAR GNMA SF 30 YEAR
	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending				NEW	36295UFH9 36296DEH7	S	1,005,567			POOL-00687836	GNMA SF 30 YEAR
BOA -3373	PR			Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08		***************************************	S	,,	999,900.00	100.25 GNMA SF 30 YEAR		
BOA -3374	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 -3375	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 -3376	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 -3377	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 -3378	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 -3379	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 -3380	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 -3381	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 -3382	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 -3383	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 -3384	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 -3385	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 -3386	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 -3387	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 -3388	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 -3389	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 -3390	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 -3391	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 -3392	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 -3393	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of notential 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 -3394	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 -3395	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of notential 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 -3396	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 -3397	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and	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 -3398	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3399	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3400	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3401	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3402	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3403	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3404	PR	GNMA	GNMA SF 30 YEAR	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3405	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3406	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -3407	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
				investigation of potential mispricing pending		1									

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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

BOA -3409		Asset Type					Trade Settle			Buy or Sell			Price (% of		
	PR	GNMA	Product Short Description GNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	8/18/08	Date 6/25/08	Date 8/20/08	Trade Status NEW	CUSIP 36296DEH7	(b) S	Net Amount 1,005,566	Trade Quantity 999,900,00	100) Trade Description 1 100.25 GNMA SF 30 YEAR	Trade Description 2 POOL-00687836	Product Description GNMA SF 30 YEAR
	PR	GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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		GNMA	GNMA SF 30 YEAR	investigation of potential mispricing pending	8/18/08	6/25/08	8/20/08	NEW	36293QXO9 36290UHO2		1,005,567	1,177,678.00	100.25 GNMA SF 30 YEAR	POOL-00617739	GNMA SF 30 YEAR
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending						S	,,				
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 misoricing 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		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 misoricing 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 misoricing 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 misoricing 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	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	8/19/08	7/16/08	8/20/08	NEW	36202EUV9	В	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	investigation of notential misoricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415RJ54	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415PL48	В	5,093,717	5,094,690.00	99.83 FNMA SF 30 YEAR	POOL-00985147	FNMA SF 30 YEAR
BOA -5029	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415PL71	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415PMC9	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415PMJ4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	3129276H4	В	32,288,127	31,174,818.00	103.39 GOLD PC 30 YEAR - FHLMC	POOL-00A81772	GOLD PC 30 YEAR - FHLMC
BOA -5052	PR	FNMA	FNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	9/11/08	NEW	31415RH98	В	31,126,702	30,003,649.00	103.56 FNMA SF 30 YEAR	POOL-00986856	FNMA SF 30 YEAR
BOA -5175	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/5/08	9/11/08	NEW	N999	В	18,511,311	19,000,000.00	97.29 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -5176	PR	[NULL]	[NULL]	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
BOA -5177	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
BOA -5178	PR	[NULL]	[NULL]	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	9/11/08	NEW	G888	В	1,976,293	2,000,000.00	98.68 GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
BOA -5179	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
BOA -5185	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	8/7/08	9/11/08	NEW	N999	В	10,662,743	11,000,000.00	96.78 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -5186	PR	[NULL]	INULLI	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	9/11/08	NEW	N999	В	5,960,408	5,900,000.00	100.87 FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -5202	PR	[NULL]	(NULL)	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFF	[NULL]
BOA -5299	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	31415PL55	В	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	investigation of potential mispricing pending	9/9/08	9/8/08	9/11/08	NEW	31415PL63	В	3.945.571	4 000 000 00	98.49 FNMA SF 30 YEAR	POOL-00985149	FNMA SF 30 YEAR
BOA -5300		FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	31415PL03 31415PLZ9	В	2,959,178	3,000,000.00	98.49 FNMA SF 30 YEAR 98.49 FNMA SF 30 YEAR	POOL-00985149	FNMA SF 30 YEAR FNMA SF 30 YEAR
BOA -5301 BOA -5303	PR PR	[NULL]	[NULL]	investigation of potential mispricing pending	9/9/08	8/11/08	9/11/08	NEW	N999	В	1,890,278	2,000,000.00	94.38 FNMA SF 30 YEAR	POOL-00985144 POOL-FFFFFFFF	[NULL]
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08				N999 N999			2,000,000.00	94.38 FNMA SF 30 YEAR 94.06 FNMA SF 30 YEAR	POOL-FFFFFFFF	
BOA -5306	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending		8/13/08	9/11/08	NEW		S	1,884,028	,,			[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	В	23,944,878	25,000,000.00	95.64 FNMA SF 30 YEAR	POOL FFFFFFF	[NULL]
BOA -5310	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential misoricing pending	9/9/08	8/26/08	9/11/08	NEW	N999	В	11,497,292	12,000,000.00	95.67 FNMA SF 30 YEAR	POOL-FFFFFFF	[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	В	5,427,932	5,500,000.00	98.55 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -5312	PR	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and investigation of potential misoricing 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-FFFFFFF	[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-FFFFFFF	[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]

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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				_	Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
Number (a) BOA -5317	Trade Type (b)	Asset Type FHLMC	GOLD PC 30 YEAR - FHLMC	Reason Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	Trade Status NEW	3129274W3	(b) B	Net Amount 1,027,435	1,000,000.00	100) Trade Description 1 102.56 GOLD PC 30 YEAR - FHLMC	POOL-00A81737	GOLD PC 30 YEAR - FHLMC
BOA -5320	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	312928FJ8	В	1,027,435	1,000,000.00	102.56 GOLD PC 30 YEAR - FHLMC		GOLD PC 30 YEAR - FHLMC
BOA -5322	PR	FNMA	10 IO/20YEAR AM POOLS	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31415PLX4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	3128MVFP4	В	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	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/9/08	NEW	313588T47	s	49.710.347	50,000,000.00	99.42 FEDERAL NATL MTGE	1 002 00102042	FEDERAL NATL MTGE ASSN D/N
BOA -5329	PR PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	investigation of potential mispricing pending	9/9/08	9/8/08	9/9/08	NEW	313588T47	S	49,710,347	50,000,000.00	ASSN D/N 99.42 FEDERAL NATL MTGE		FEDERAL NATL MTGE ASSN D/N
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending							.,,.		ASSN D/N		
BOA -5330	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	Trade involved gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	99.54 FEDERAL NATL MTGE		FEDERAL NATL MTGE ASSN D/N
BOA -5340	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	ASSN D/N 99.54 FEDERAL NATL MTGE		FEDERAL NATL MTGE ASSN D/N
BOA -5341	PR	DISCAGCY	FEDERAL NATL MTGE ASSN D/N	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/9/08	NEW	313588Q81	S	49,770,069	50,000,000.00	ASSN D/N 99.54 FEDERAL NATL MTGE		FEDERAL NATL MTGE ASSN D/N
BOA -5410	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	9/11/08	NEW	31415TAW0	S	9,263,527	9,000,485.00	ASSN D/N 102.76 FNMA SF 30 YEAR	POOL-00988421	FNMA SF 30 YEAR
BOA -5411	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	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
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	9/8/08				S					
BOA -5425	PR	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending			9/11/08	NEW	31413LN62	-	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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and investigation of potential misoricing 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't 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 gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved govt agency mortgage backed security and	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 -5902	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of notential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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
		1		investigation of potential mispricing pending				1					<u> </u>		

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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				_	Trade Book	Trade	Trade Settle			Buy or Sell			Price (% of		
BOA -5978	Trade Type (b)	Asset Type FNMA	Product Short Description FNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed security and	9/15/08	9/8/08	9/11/08	COR	31414E2B9	(b) S	1,003,790	977,387.00	100) Trade Description 1 102.76 FNMA SF 30 YEAR	POOL-00964370	Product Description FNMA SF 30 YEAR
BOA -5985	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-00889408	FNMA SF 30 YEAR
BOA -6366	PR	FNMA	FNMA SF 30 YEAR	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31413HGP7	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	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	investigation of notential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	9/11/08	NEW	31414SX81	В	1,014,028	1,010,335.00	101.25 FNMA SF 30 YEAR	POOL-00975103	FNMA SF 30 YEAR
BOA -6601	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	8/5/08	9/11/08	NEW	N999	В	2,916,927	3,000,000.00	97.08 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6602	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/4/08	9/11/08	NEW	N999	В	1,968,056	2,000,000.00	98.25 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6604	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/2/08	9/11/08	NEW	N999	В	2,964,154	3,000,000.00	98.65 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6605	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/4/08	9/11/08	NEW	N999	В	1,990,790	2,000,000.00	99.39 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6606	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	9/5/08	9/11/08	NEW	N999	В	4,998,655	5,000,000.00	99.82 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6607	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending											

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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	T 1- T (1-)		Product Chart Provided	P	Trade Book	Trade	Trade Settle	T 1- Ct- t	CHCID	Buy or Sell	N-4 4	T 1- O	Price (% of	Total Description 2	Product Description
Number (a) BOA -6611	PR	Asset Type [NULL]	Product Short Description [NULL]	Reason Trade involved gov't agency mortgage backed security and	9/10/08	8/26/08	9/11/08	NEW	N999	S	2,952,083	3,000,000.00	100) Trade Description 1	POOL-FFFFFFFF	Product Description [NULL]
BOA -6612	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/10/08	8/26/08	9/11/08	NEW	N999	В	6,047,969	6,000,000.00	100.63 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6614	PR	[NULL]	[NULL]	investigation of notential misoricing pending Trade involved gov't agency mortgage backed security and	9/10/08	8/26/08	9/11/08	NEW	N999	В	13,103,932	13,000,000.00	100.63 FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
BOA -6615	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFFF	[NULL]
BOA -6686	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/5/08	9/11/08	NEW	N999	В	7,809,236	8,000,000.00	97.48 FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -6687	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-FFFFFFFF	[NULL]
BOA -6688	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/4/08	9/11/08	NEW	N999	В	23,616,667	24,000,000.00	98.25 FNMA SF 30 YEAR	POOL-FFFFFFFF	[NULL]
BOA -6689	PR	[NULL]	[NULL]	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-FFFFFFFF	[NULL]
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending					N999						
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		В	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	В	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	9/12/08	8/13/08	9/22/08	NEW	P999	В	2,879,844	3,000,000.00	95.70 GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
BOA -6870	PR	[NULL]	[NULL]	investigation of potential misoricing pending Trade involved govt agency mortgage backed security and	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-GGGGGGG	[NULL]
BOA -6891	PR	FHLMC	GOLD PC 30 YEAR - FHLMC	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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-GGGGGGG	[NULL]
BOA -6925	PR	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/18/08	8/13/08	9/22/08	NEW	P999	В	8,638,125	9,000,000.00	95.69 GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
BOA -6929	PR	GNMA	GNMA SF 30 YEAR	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36241KT24	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	В	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36241KSZ2	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36213U3X6	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36295B4L4	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	В	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	investigation of potential misoricing pending Trade involved gov't agency mortgage backed security and	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	investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0 36294T2B0	В	1,007,869	1,222,028.00	100.45 GNMA SF 30 YEAR	POOL-00659670	GNMA SF 30 YEAR GNMA SF 30 YEAR
				Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending											
BOA -6949	PR	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed security and investigation of notential misoricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	В	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	В	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	В	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	В	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 govt agency mortgage backed security and investigation of potential mispricing pending	9/19/08	9/17/08	9/22/08	NEW	36294T2B0	В	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	9/19/08	9/17/08	9/22/08	NEW	36294PZJ5	В	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	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/19/08	9/17/08	9/22/08	NEW	36294SFX0	В	1,007,869	1,343,513.00	100.45 GNMA SF 30 YEAR	POOL-00658182	GNMA SF 30 YEAR
		1	_1	investigation of potential mispricing pending		1		1	l	1	1			1	1

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).

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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	8/26/08	8/26/08	10/14/08		В	\$ 552,360,938	540,000,000	102.29	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4202	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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	INULLI
BOA -4202	1 D	[NULL]	[NULL]	investigation of potential mispricing pending	6/20/08	6/20/06	10/14/08	11999	3	401,578,125	400,000,000	100.39	FINMA SF 30 TEAK	FOOL-10810	[NULL]
BOA -4207	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending											
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	8/28/08	8/28/08	10/14/08	N999	В	11,080,781	11,000,000	100.73	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4527	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending											, ,
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	В	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	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]
DO 1 1551	mp.	0777		investigation of potential mispricing pending	0.12.100	0.12.100	10/14/00	11000		12.052.220	12 000 000	100.41	ENDAL GEROLIELE	POOL TOOLO	0441
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	В	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	9/4/08	9/4/08	10/14/08	N999	В	3,971,250	4,000,000	99.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -4913	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/4/08	9/4/08	10/14/08	N999	В	21,841,875	22,000,000	99.28	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending											, ,
BOA -4916	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/4/08	9/4/08	10/14/08	N999	В	54,529,492	55,000,000	99.14	FNMA SF 30 YEAR	POOL-T0810	[NULL]
DO 1 5022	TB	0777		investigation of potential mispricing pending	0/5/00	0/4/00	11/13/08	11000		40.5 002 750	500,000,000	99.22	FNMA SF 30 YEAR	POOL-T0811	
BOA -5033	1B	[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-10811	[NULL]
BOA -5034	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/5/08	9/4/08	10/14/08	N999	В	497,226,563	500,000,000	99.45	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5037	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	N999	В	619,500,000	600,000,000	103.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
		1 1		investigation of potential mispricing pending						, ,	,,				,
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	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/5/08	9/5/08	10/14/08	N999	В	10,318,750	10,000,000	103.19	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BON -3040	15	[IVOLL]		investigation of potential mispricing pending	7/3/00	2/3/00	10/14/00	10777	Б	10,310,750	10,000,000	103.17	THAIR SO TEAC	100E-10010	[IVOLL]
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	В	4,979,688	5,000,000	99.59	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5057	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	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 -5109	18	[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	3	18,444,844	19,000,000	97.08			[NULL]
BOA -5174	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/8/08	9/8/08	10/14/08	G888	S	1,969,375	2,000,000	98.47	GOLD PC 30 YEAR - FHL	M POOL-T0810	[NULL]
BOA -5180	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/8/08	9/5/08	10/14/08	N999	В	10,950,156	11,000,000	99.55	FNMA SF 30 YEAR	POOL-T0810	[NULL]
		1 1		investigation of potential mispricing pending											, ,
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	В	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	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
BON -5107	15	[IVOLL]		investigation of potential mispricing pending	2/0/00	2/0/00	11/13/00	10777	5				THAIR SO TEAC		[IVOLL]
BOA -5192	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/9/08	9/8/08	10/14/08	N999	В	238,825,000	233,000,000	102.50	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5200	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
DOA 5202	TD	DILLI	DITT I	investigation of potential mispricing pending	9/9/08	0/0/00	10/14/08	Noon	C	5 400 000	5 500 000	98.34	FNMA SF 30 YEAR	DOOL TOOLO	DITTI
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	9/9/08	9/9/08	10/14/08	N999	В	93,871,875	93,000,000	100.94	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -5308	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
		1 1		investigation of potential mispricing pending											, ,
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	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]	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]
DOA -3324	1.0	LIVEL	[ITOLL]	Trade involved gov't agency mortgage backed security and investigation of potential mispricing pending	9/9/08	2/2/00	10/14/08	11777	ن	99,107,300	100,000,000	77.17	THIRD ST SU TEAK	1 GOL-10010	[ITOLL]

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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	Trade Type (h	o) 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	9/9/08	9/9/08	10/14/08		S	99.171.875	100,000,000	99.17	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -3393	115	[IVOLL]	[NOLL]	investigation of potential mispricing pending	9/9/08	2/2/08	10/14/08	18999	3	99,171,873	100,000,000	99.17	TRIMA SI 30 TEAK	100L-10810	[NOLL]
BOA -5394	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending											
BOA -5395	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	11/13/08	NIOOO	S	403,625,000	400,000,000	100.91	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BUA -0383	18	[NULL]	[NULL]	investigation of potential mispricing pending	9/9/08	9/9/08	11/13/08	N999	5	403,623,000	400,000,000	100.91	FNMA SF 30 YEAR	POOL-10811	[NULL]
BOA -6384	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	11/13/08	N999	В	198,125,000	200,000,000	99.06	FNMA SF 30 YEAR	POOL-T0811	[NULL]
			, ,	investigation of potential mispricing pending											,
BOA -6385	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/9/08	9/9/08	11/13/08	N999	В	204,437,500	200,000,000	102.22	FNMA SF 30 YEAR	POOL-T0811	[NULL]
DO 4 6500			0777	investigation of potential mispricing pending	0/10/00	0/10/00	10/20/00	mooo		2.025.020	2 000 000	101.00	F3.04.15.1E.4B	POOL TOOLO	0771
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	В	2,035,938	2,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6592	TB	[NULL]	INULLI	Trade involved gov't agency mortgage backed security and	9/10/08	9/10/08	10/20/08	T999	В	1.017.969	1,000,000	101.80	FNMA 15 YEAR	POOL-T0810	INULLI
		()	[]	investigation of potential mispricing pending		2120100			_	-,,	-,,				[]
BOA -6593	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/10/08	9/10/08	10/20/08	T999	В	3,053,906	3,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending											
BOA -6596	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/10/08	9/10/08	10/20/08	T999	В	1,017,969	1,000,000	101.80	FNMA 15 YEAR	POOL-T0810	[NULL]
BOA -6619	TB	INULLI	INULLI	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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]
2011 0017	12	[TOLL)	[ITCLL]	investigation of potential mispricing pending	7/10/00	2/10/00	10/1//00	,,,	5	15, 10 1,005	12,000,000	101.05	THE TOT SO TEME	1002 10010	[TOLL]
BOA -6623	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/10/08	9/10/08	10/20/08	T999	В	1,006,250	1,000,000	100.63	FNMA 15 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending											
BOA -6696	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	INULLI	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	N999	В	126,230,469	125,000,000	100.98	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BON -0077	15	[IVOLL]	[IVOLL]	investigation of potential mispricing pending	2/11/00	2/11/00	10/14/00	10,,,,	ь	120,230,407	123,000,000	100.70	THAIR ST SO TEAR	1 OOL-10010	[IVOLL]
BOA -6698	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	N999	В	129,384,766	125,000,000	103.51	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending											
BOA -6699	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	N999	В	129,472,656	125,000,000	103.58	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -0700	115	[NOLL]	[NOLL]	investigation of potential mispricing pending	9/11/08	9/11/06	10/14/08	11999	ь	129,472,030	123,000,000	103.56	TIMIA SI 30 TEAK	1 GOL-10810	[NOLL]
BOA -6701	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	N999	В	126,230,469	125,000,000	100.98	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				investigation of potential mispricing pending											
BOA -6702	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/11/08	9/10/08	10/14/08	N999	В	99,015,625	100,000,000	99.02	FNMA SF 30 YEAR	POOL-T0810	[NULL]
BOA -6703	TB	[NULL]	[NULL]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	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 -0703	ID	[NULL]	[NULL]	investigation of potential mispricing pending	9/11/08	9/10/08	10/14/08	N999	3	131,176,123	130,000,000	100.91	FINMA SF 30 TEAK	FOOL-10810	[NULL]
BOA -6704	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/11/08	9/11/08	10/14/08	N999	В	23,266,031	23,100,000	100.72	FNMA SF 30 YEAR	POOL-T0810	[NULL]
			1	investigation of potential mispricing pending											1
BOA -6707	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
DOA 6860	TB	DILITA	[NULL]	investigation of potential mispricing pending	0/12/00	0/11/00	11/12/00	Noon	6	177.062.500	100 000 000	98.81	ENDANCE 20 MEAD	DOOL TOOLS	DATE I
BOA -6860	18	[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	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
		()	(investigation of potential mispricing pending		2122.00			~	,,	,,				[]
BOA -6862	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	11/13/08	N999	В	362,475,000	360,000,000	100.69	FNMA SF 30 YEAR	POOL-T0811	[NULL]
				investigation of potential mispricing pending					_						
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	В	248,011,875	243,000,000	102.06	FNMA SF 30 YEAR	POOL-T0811	[NULL]
BOA -6864	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]
				investigation of potential mispricing pending	2.12/00	2.22.00	12.11.00		-	,,	,,000				
BOA -6865	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	9/12/08	9/11/08	11/13/08	N999	В	172,108,828	171,000,000	100.65	FNMA SF 30 YEAR	POOL-T0811	[NULL]
				investigation of potential mispricing pending											
BOA -6866	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security and	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]	investigation of potential mispricing pending Trade involved gov't agency mortgage backed security and	9/15/08	9/15/08	10/14/08	G888	В	1,477,031	1,500,000	98.47	GOLD PC 30 YEAR -	POOL-T0810	[NULL]
2011-0007	110	LICELI	[OLL]	investigation of potential mispricing pending	2/13/08	7/15/06	10/14/00	2000	5	1,477,031	1,500,000	70.47	FHLMC	1 5 5 E- 100 TO	[OLL]
				The process of the pr										•	

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.

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Listing of Selected Counterparties for Avoidance Analysis

Appendix A-5 - 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

Notes

⁽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

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 ¹	974
Agency Trades ²	8,268
Bonds Borrowed Trades	366
Gilt Borrowed Trades ³	10,688
Gilt Loaned Trades ³	180
Loan vs. Cash Trades ⁴	7,608
Bonds Pledged Trades ⁵	344
Principal Trades	7,117
Repo Trades	161
Reverse Repo Trades ⁶	60
TBA or Unlisted Option Trades ⁷	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

¹ 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.

² 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.

³ 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.

⁴ "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.

⁵ 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.

⁶ 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.

⁷ 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.⁸

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 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. <u>Pricing Analysis</u>: 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.

⁸ 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.

⁹ 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. <u>Pricing Analysis</u>: 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

			Bonds Pledged				Bonds Borrowed	Principal Trades		TBA or Unlisted	
Asset Type Cross	Trades	Agency Trades	(a)	Gilt Loaned	Gilt Borrowed (a)	Loan vs Cash (a)	(a)	(a)	Reverse Repo (a) Repo	Option (a)	Grand Total
[NULL]		16						46		139	201
Bond			132			362	44				538
СМО		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
Grand Total	974	8,268	344	180	10,688	7,608	366	7,117	60 16	1 139	35,905

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

	Bonds	Pledged (a)	Gilt Bo	rrowed (b)	Loan vs	. Cash (c)	Bonds Bo	rrowed (d)	Principal	Trade (e)	Reverse	Repo (f)	TBA or U	nlisted (g)	
Asset Type	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Grand Total
[NULL]									175	52			288	322	837
Bond	7,910	7,9	10		3,086	3,086	2,466	2,466							26,923
СМО					4	4			858	812					1,678
Commercial Paper									0	60					60
Common Equity	5,475	5,4	75		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	2,8	50 202,487	202,487	28,736	28,736	231	231	534	64	16	16			469,236
Municipal Bond	1,432	1,4	32		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
Grand Total	\$ 17,667	\$ 17,6	67 \$ 202,487	\$ 202,487	\$ 120,821	\$ 120,821	\$ 19,329	\$ 19,329	\$ 4,402	\$ 5,941	\$ 21,220	\$ 21,220	\$ 288	\$ 322	\$ 773,998

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	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
BNY-756	6 LK	СМО	PETROLEUM CO OF #REGS 6.000% 08May22	Trade involved potentially illquid 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-756	3 LK	СМО	PETROLEUM CO OF #REGS 6.000% 08May22	Trade involved potentially illquid mortgage backed securities	8/13/08	8/6/08	8/7/08	COR	1TT889662	В	3,936,000	4,000,000	98.40			FORTIS BANK SA/NV FRN 20090202 SERIES# EMTN
BNY- 24958	LK	СМО	PANAMA GOVERNMENT INTERN 6.700% 26Jan36	Trade involved potentially illquid 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	СМО	PANAMA GOVERNMENT INTERN 6.700% 26Jan36	Trade involved potentially illquid mortgage backed securities	9/12/08	1/17/08	9/2/08	COR	1PA449309	В	1,575,450	1,500,000	105.03			IIB BA ECP-DISC 26AUG8-27OCT8
BNY- 23302	LK	СМО	REP OF PHILIPPI 7.500% 25Sep24	Trade involved potentially illquid 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	СМО	REP OF PHILIPPI 7.500% 25Sep24	Trade involved potentially illquid mortgage backed securities	9/12/08	9/3/08	9/4/08	COR	1PH683173	В	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 Numb	er				Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
(a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1	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	В	\$ 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	В	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	В	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	В	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	В	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	В	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	В	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	В	14,000,867	14,000,000		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	В	5,022,017	182,195	27.57	ALD ETHEST	02.77070	
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	В	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).

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

Page 1	Unique	08 - September 19	, 2000			Trade Book	Trade	Trade Settle						Price (% of			
No. 1		Trade Type (b)	Asset Type		Reason	Date	Date	Date	Trade Status		Buy or Sell (b)	Net Amount	Trade Quantity	100)		Trade Description 2	Product Description
Property No. Prop	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	31415S4R0	S	\$ 50,120,201	50,000,000.00	99.95	FNMA ARMS	POOL-00988332	FNMA ARMS
Proceedings	BNY-1643	Principal Trade	FNMA	FNMA ARMS		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
Property	BNY-2167	Principal Trade	DISCAGCY		Trade involved gov't agency mortgage backed	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
No.	BNY-2087	Principal Trade	DISCAGCY	FEDERAL HOME LOAN	Trade involved gov't agency mortgage backed	8/22/08	8/22/08	8/22/08	NEW	313384D48	S	14,497,704	14,500,000.00	99.98	FEDERAL HOME LOAN		
No.	BNY-1877	Principal Trade	DISCAGCY	FEDERAL HOME LOAN	Trade involved gov't agency mortgage backed	8/15/08	8/15/08	8/15/08	NEW	313384C56	S	14,497,523	14,500,000.00	99.98	FEDERAL HOME LOAN		D/11
Miles Mile	BNY-2242	Principal Trade	[NULL]		Trade involved gov't agency mortgage backed	9/2/08	8/26/08	9/22/08	NEW	P999	S	12,388,625	12,000,000.00	102.86		POOL-GGGGGGG	[NULL]
Ministry	BNY-1529	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	8/1/08	7/31/08	8/13/08	NEW	N999	В	9,262,078	9,000,000.00	102.70	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
Procedure Proc	BNY-1530	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	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]
No. Principal Trails Section Principa	BNY-2345	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	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]
No. Posting Took No. No. No. No.	BNY-1579	Principal Trade	DISCAGCY		Trade involved gov't agency mortgage backed	8/5/08	8/5/08	8/5/08	NEW	313384A90	S	8,999,545	9,000,000.00	99.99			
No.	BNY-2343	Principal Trade	[NULL]			9/5/08	9/5/08	9/11/08	NEW	N999	В	7,255,178	7,000,000.00	103.46		POOL-FFFFFFF	10/11
No. Proceedings Process Proc	BNY-2240	Principal Trade	[NULL]	[NULL]		9/2/08	8/27/08	9/22/08	NEW	P999	В	5,159,583	5,000,000.00	102.81	GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
No.	BNY-2239	Principal Trade	[NULL]	[NULL]		9/2/08	8/21/08	9/22/08	NEW	P999	В	5,148,255	5,000,000.00	102.59	GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
No. Principal Trade Prin	BNY-1654	Principal Trade	FNMA	FNMA FIXED RATE	Trade involved gov't agency mortgage backed	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
No. 1967 1	BNY-1798	Principal Trade	DISCAGCY	FEDERAL HOME LOAN	3	8/13/08	8/13/08	8/13/08	NEW	313384B99	S	3,307,827	3,308,000.00	99.99	FEDERAL HOME LOAN		FEDERAL HOME LOAN BANK
INV-150 Principal Table NULL MULL Table involved gor's agency meragege backed S-408 V-1508 S-1308 NRW G-888 S J.17,807 J.200,000.00 9.00 GOLD PC 39 YEAR - POLL GOOGOGO OCT. 39 YEAR - POLL GOOGOGO OCT. 39 YEAR - POLL GOOGOGO OCT. 30 YEAR - POLL GOOGOGOO OCT. 30 YEAR - POLL GOOGOGO OCT. 30 YEAR	BNY-2278	Principal Trade	GNMA			9/9/08	9/2/08	9/3/08	COR	36200N4S7	В	3,206,058	6,684,297.00	100.19		POOL-00605733	D/N GNMA SF 30 YEAR
New York Principal Table Fill MC COLD P. G. DY EAR F. Fill MC Finds involved gor's agreeny mortage backed S4 106 NEW S888 B \$1,12,00 \$3,250,000 92.0 GOLD PC 30 YEAR - POL-PFFFFFFF NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$1,10,617 \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$1,10,617 \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S888 B \$2,000,000 97.55 GOLD PC 30 YEAR - POL-FFFFFFFF NULL NULL Table involved gor's agreeny mortage backed S4 106 NEW S4 106	BNY-1550	Principal Trade	[NULL]	[NULL]		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 -	POOL-FFFFFFF	[NULL]
Secondary Principal Trade NULL State Secondary Seconda	BNY-1747	Principal Trade	FHLMC	GOLD PC 30 YEAR - FHLMC		8/12/08	7/24/08	8/13/08	NEW	3128MJAR1	S	3,142,700	5,345,000.00	98.02		POOL-00G08015	GOLD PC 30 YEAR - FHLMC
BNY-158 Principal Trade DISCACCY FEDERAL-HOME LOAN EDERAL-HOME LOAN EDERAL-HOME LOAN EDERAL-HOME LOAN BANK DAN	BNY-1549	Principal Trade	[NULL]	[NULL]	security	8/4/08	7/24/08	8/13/08	NEW	G888	В	3,130,617	3,200,000.00	97.65		POOL-FFFFFFF	[NULL]
No. Bank No. Security No. Secu	BNY-1879	Principal Trade	DISCAGCY	FEDERAL HOME LOAN	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
Security	BNY-2280	Principal Trade	[NULL]		security	9/3/08	9/3/08	9/11/08	NEW	G888	В	2,967,318	3,000,000.00	98.76		POOL-FFFFFFF	
Security	BNY-1548	Principal Trade	[NULL]	[NULL]	security	8/4/08	7/1/08	8/13/08	NEW	G888	S	2,953,000	3,000,000,00	98.25		POOL-FFFFFFF	(NULL)
Security Principal Trade					security									97.87	FHLMC		
### Principal Trade Security Security SPI		•			security										FHLMC		
BAY-2344 Principal Trade NULL NUL		-			security										FHLMC		
Security		-		BANK SYSTEM	security										BANK SYSTEM		SYSTEM
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Security	BNY-1733	Principal Trade	FNMA	FNMA SF 30 YEAR		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-2244 Principal Trade NULL NULL INULL	BNY-2243	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	9/2/08	8/29/08	9/22/08	NEW	P999	В	1,958,958	2,000,000.00	97.66	GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
	BNY-2244	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	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-GGGGGGG	[NULL]

Appendix A-4(ii) Page 1 of 4

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

Mary Park Park Mary Park Park Mary Park Park Mary Park Park Park Park Park Park Park Park	Unique	T 1 T (1)	4 . 4 T	D. L. (SL. (D	n.	Trade Book	Trade Date	Trade Settle	T 1 54 4	CUSIP	D CHA	N	T 10 44	Price (% of 100)	T 1 D 1 C 1	T. I.D. : C. A	B 1 (B 1)
Per				GOLD PC 30 YEAR - FHLMC	Reason Trade involved gov't agency mortgage backed	Date 8/7/08		Date 8/13/08	Trade Status NFW			Net Amount 1 716 894	2 500 000 00	,	GOLD PC 30 YEAR -	POOL-00A42128	GOLD PC 30 YEAR - FHLMC
Property No. Policy Poli															FHLMC		
Property No. Prop	BNY-2590	Principal Trade	FNMA	FNMA 15 YEAR		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
Properties Pro	BNY-2313	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	9/4/08	9/3/08	9/11/08	NEW	N999	В	1,688,734	1,745,000.00	96.64	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
Property	BNY-1640	Principal Trade	[NULL]	[NULL]		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]
Mingra Mode Mod Mod Mod Mod Mode Mo	BNY-1639	Principal Trade	[NULL]	[NULL]		8/7/08	8/7/08	8/13/08	NEW	N999	В	1,636,051	1,745,000.00	93.59	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
Property	BNY-2314	Principal Trade	[NULL]	[NULL]	Trade involved gov't agency mortgage backed	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]
Part	BNY-1759	Principal Trade	GOVAGNCY		Trade involved gov't agency mortgage backed	8/12/08	8/12/08	8/18/08	NEW	3136F9ZU0	S	1,500,000	1,500,000.00	100.00		MAT DT 02/18/11 04.000%	
Proceedings Proceeding Proceeding Proceding	BNY-1732	Principal Trade	FHLMC		Trade involved gov't agency mortgage backed	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 -	POOL-00A77290	
Second S	BNY-1807	Principal Trade	FHLMC	GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage backed	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 -	POOL-00J07687	GOLD PC 15 YEAR - FHLMC
March Marc	BNY-2080	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed	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
Ministry	BNY-2583	Principal Trade	GOVAGNCY			9/12/08	9/12/08	9/15/08	NEW	31339XRG1	S	1,251,429	1,250,000.00	99.16		MAT DT 06/20/13 04.025%	
No. Section Process	BNY-1592	Principal Trade	GOVAGNCY	FEDERAL NATIONAL	Trade involved gov't agency mortgage backed	8/6/08	8/6/08	8/18/08	NEW	3136F9ZU0	S	1,249,688	1,250,000.00	99.98	FEDERAL NATIONAL	MAT DT 02/18/11 04.000%	FEDERAL NATIONAL
No.	BNY-1655	Principal Trade	FNMA		Trade involved gov't agency mortgage backed	8/7/08	8/7/08	8/13/08	NEW	31407JQM7	S	1,196,565	2,265,864.00	97.44		POOL-00832160	
Principal Trade Position Principal Trade Position Principal Trade Position	BNY-2040	Principal Trade	GOVAGNCY		Trade involved gov't agency mortgage backed	8/20/08	8/20/08	8/21/08	NEW	3133XPPY4	S	1,087,751	1,100,000.00	98.88		MAT DT 02/20/13 04.125%	
No. Proc.	BNY-1893	Principal Trade	GNMA		Trade involved gov't agency mortgage backed	8/18/08	8/15/08	8/20/08	NEW	36296MQG6	В	1,047,986	992,816.00	105.19		POOL-00695355	
Principal Table Principal	BNY-2451	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	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
Principal Trade Principal	BNY-2463	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	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
New Column New	BNY-2475	Principal Trade	FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	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
Separation Sep	BNY-2468	Principal Trade	FNMA	FNMA SF 30 YEAR		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
Service Serv	BNY-2471	Principal Trade	FNMA	FNMA SF 30 YEAR		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
Principal Trade Principal	BNY-2472	Principal Trade	FNMA	FNMA SF 30 YEAR	0 0 , 00	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
Security Frincipal Trade NULL	BNY-2454	Principal Trade	FNMA	FNMA SF 30 YEAR		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
Security Principal Trade FNMA Principa	BNY-2241	Principal Trade	[NULL]	[NULL]		9/2/08	8/28/08	9/22/08	NEW	P999	В	1,034,768	1,000,000.00	103.10	GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
BMY-1831 Pinicipal Trade PMM FMM	BNY-2238	Principal Trade	[NULL]	[NULL]		9/2/08	7/29/08	9/22/08	NEW	P999	В	1,026,292	1,000,000.00	102.25	GNMA SF 30 YEAR	POOL-GGGGGGG	[NULL]
BNY-1941 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security SNRA SF 30 YEAR SNRA SF 30 YEAR SNRA SF 30 YEAR POL-00683389 GNMA SF 30 YEAR SNRA SF 30 YEAR POL-00683389 GNMA SF 30 YEAR POL-00683389	BNY-1831	Principal Trade	FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage backed	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-1942 Principal Trade GNMA GNMA SF 30 YEAR Security	BNY-1941	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 scurity BNY-1944 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1945 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1946 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1947 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1948 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed scurity BNY-1950 Principal Trade GNMA GNMA GNMA SF 30 YEAR Trade involved	BNY-1942	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 Security BNY-1945 Principal Trade GNMA GNMA SF 30 YEAR Security BNY-1947 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1947 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1948 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1948 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed states as a	BNY-1943	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR
Security	BNY-1944	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 SNMA SF 30 YEAR SNMA SF 30	BNY-1945	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 scentity BNY-1948 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1949 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed strategy age	BNY-1946	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 SnWa SF 30 YEAR Trade involved gov't agency mortgage backed security SnWa SF 30 YEAR SnWa SF 30	BNY-1947	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 8/18/08 8/8/08 8/20/8 NEW 36295XF67 B 1,012,855 1,169,328.00 100.97 GNMA SF 30 YEAR POOL-00683389 GNMA SF 30 YEAR Security BNY-1950 Principal Trade GNMA GNMA SF 30 YEAR Trade involved gov't agency mortgage backed 8/18/08 8/8/08 8/20/8 NEW 36295XF67 B 1,012,855 1,169,328.00 100.97 GNMA SF 30 YEAR POOL-00683389 GNMA SF 30 YEAR POOL-006	BNY-1948	Principal Trade	GNMA	GNMA SF 30 YEAR	Trade involved gov't agency mortgage backed	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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 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	8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	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		8/18/08	8/8/08	8/20/08	NEW	36295XF67	В	1,012,855	1,169,328.00	100.97	GNMA SF 30 YEAR	POOL-00683389	GNMA SF 30 YEAR

Appendix A-4(ii) Page 2 of 4

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	T 1 T (1)	A 475	D 1 (SI (D) (n	Trade Book		Trade Settle	T 1 54 4	CHOID	D CHA	N	T 10 44	Price (% of	T 1 D 1	T 1 D : : : 2	D 1 (D 1)
Number (a) BNY-1955	Trade Type (b) Principal Trade		Product Short Description GNMA SF 30 YEAR	Reason Trade involved gov't agency mortgage backed	8/18/08	Date 8/8/08	8/20/08	Trade Status NEW	CUSIP 36205FWS8	Buy or Sell (b)	Net Amount 1,012,854	1,062,411.00	100) 100.97	GNMA SF 30 YEAR	POOL-00389557	Product Description GNMA SF 30 YEAR
	•			security						_						
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	В	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	В	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	В	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	8/18/08	8/8/08	8/20/08	NEW	36294SCV7	В	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	8/18/08	8/8/08	8/20/08	NEW	36294SCV7	В	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	8/18/08	8/8/08	8/20/08	NEW	36296HWK1	В	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	8/18/08	8/8/08	8/20/08	NEW	36296HWK1	В	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	security Trade involved gov't agency mortgage backed	8/18/08	7/28/08	8/20/08	NEW	36296DA32	В	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	security Trade involved gov't agency mortgage backed	8/18/08	7/28/08	8/20/08	NEW	36296DA32	В	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
BNY-1977	Principal Trade		GNMA SF 30 YEAR	security Trade involved gov't agency mortgage backed	8/18/08	7/28/08	8/20/08	NEW	36296DA32	В	1,012,542	1,000,965.00	100.94	GNMA SF 30 YEAR	POOL-00687726	GNMA SF 30 YEAR
	-			security												
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	В	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	В	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	В	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	В	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	В	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	8/18/08	7/28/08	8/20/08	NEW	36296DA32	В	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	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	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	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-FFFFFFF	[NULL]
BNY-2623	Principal Trade	GNMA2	GNMA II-JUMBOS	rade involved gov't agency mortgage backed	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	security Trade involved gov't agency mortgage backed	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		GNMA II-JUMBOS	security Trade involved gov't agency mortgage backed	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		GNMA II-JUMBOS	security Trade involved gov't agency mortgage backed	9/18/08	8/26/08	9/22/08	NEW	36202EWE5	S	1,009,750	1,000,000.00	100.63		POOL-00004245	GNMA II-JUMBOS
				security												
BNY-2627	Principal Trade		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		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		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	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	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	В	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	rade involved gov't agency mortgage backed	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	В	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	security Trade involved gov't agency mortgage backed	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	В	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
BNY-1741	Principal Trade		FNMA SF 30 YEAR	security Trade involved gov't agency mortgage backed	8/12/08	8/8/08	8/13/08	NEW	31414HDY0	В	1,004,792	1,063,017.00	100.28	FNMA SF 30 YEAR	POOL-00966419	FNMA SF 30 YEAR
				security	12.00			******		-	-,,//2	,,	1.53.20			

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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				Trade Book	Trade	Trade Settle						Price (% of			
	Trade Type (b) Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	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	В	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	В	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	В	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).

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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					Trade Book		Trade Settle			Buy or Sell				Trade	Trade	
	Trade Type (b)		Product Short Description	Reason	Date	Trade Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity		Description 1	Description 2	Product Description
BNY-2396		[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/9/08	9/9/08	10/14/08	NEW	N999	В	16,585,000	16,000,000	YEA		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	В	12,301,875	12,000,000	102.52 GNN YEA		POOL-T0810	[NULL]
BNY-2110	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/26/08	8/26/08	10/22/08	NEW	Q999	В	10,031,250	10,000,000	100.31 GNN JUM	MA II- MBOS	POOL-T0810	[NULL]
BNY-2593	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/12/08	9/12/08	10/14/08	NEW	N999	В	9,295,313	9,000,000	103.28 FNN YEA		POOL-T0810	[NULL]
BNY-2342	ТВ	[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 FNN YEA		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	В	6,037,031	6,000,000	100.62 GNN YEA		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	В	3,483,047	3,500,000	99.52 GNN YEA		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	В	3,017,344	3,000,000	100.58 GOL YEA	LD PC 30 AR - FHLMC	POOL-T0810	[NULL]
BNY-2279	ТВ	[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 GOI		POOL-T0810	[NULL]
BNY-2341	ТВ	[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 FNN YEA		POOL-T0810	[NULL]
BNY-2181	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/28/08	8/28/08	10/14/08	NEW	N999	В	2,016,953	2,000,000	100.85 FNN YEA		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	В	1,973,438	2,000,000	98.67 FNN YEA		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 FNN YEA		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	В	1,016,914	1,000,000	101.69 GNN YEA		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	В	1,008,984	1,000,000	100.90 GNN YEA		POOL-T0810	[NULL]
BNY-2544	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	9/10/08	9/10/08	10/20/08	NEW	T999	В	1,006,250	1,000,000	100.63 FNN	MA 15 YEAR	POOL-T0810	[NULL]
BNY-2125	ТВ	[NULL]	[NULL]	Trade involved gov't agency mortgage backed security	8/26/08	8/26/08	10/14/08	NEW	N999	В	1,005,313	1,000,000	100.53 FNN YEA		POOL-T0810	[NULL]
BNY-2592	ТВ	[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 FNN	MA 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

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

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

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¹ 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.

² 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.

³ 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.

⁴ 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.

⁵ 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.

⁶ "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.

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 exchange⁸ 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. <u>Pricing Analysis</u>: See Exhibit 21 for the pricing analysis performed on these 900 trades.

⁷ 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.

⁸ 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. 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. <u>Pricing Analysis</u>: See Exhibit 21 for the pricing analysis performed on these 112 trades.

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⁹ 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

Count of Individual Trades					Trade T	ypes					
						Principal				TBA or Unlisted	
Asset Type	Cross Trades	Agency Trades	Bonds Pledged (a)	Sell/Buy Back	Loan vs. Cash (a)	Trades (a)	Reverse Repo (a)	Repo Trades	Buy/Sellback (a)	Option Trades(a)	Grand Total
[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
Grand Total	41	4,333	12	158	4	8,084	796	882	28	954	15,292

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

	Bonds P	ledged (a)	Loan vs. Cash	(b)	Principal	Trade (c)	Reverse	Repo (d)	Buy/Sell	Back (e)	TBA or Unli Trad		
Asset Type	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Grand Total
[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
СМО					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
Grand Total	\$ 157	\$ 157	\$ 36 \$	36	\$ 614,026	\$ 17,610	\$ 4,838	\$ 4,880	\$ 655	\$ 655	\$ 39,661	\$ 38,946	721,345

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	CAJAU0039	s	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	S	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	s	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	s	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	S	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	S	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	s	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	s	97,591,408	70,000,000	139.42			BANCO ECP-DISC 16SEP8-17NOV8
C-587	Principal Trade	MEDNOTE	LEHMAN BROS HLDGS INC MEDIUM TER	Trade involved potentially illiquid corporate bond	8/5/08	7/31/08	8/14/08	NEW	1US559495	В	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	s	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	s	14.365.650	20.850.000	67.93			GLOBAL VILLAGE TELECOM FINANCE
C-7831	Principal Trade	MEDNOTE		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	p.	49 996 597	50.000.000		OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-11942		COMPAPER	C/P CitiBANK OMNI MAST TRUST	Trade involved potentially illiquid credit card debt asset-	8/20/08	8/20/08	8/20/08	NEW	17312MHM3	, p	49,996,397	50,000,000		OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
	Principal Trade			backed security Trade involved potentially illiquid credit card debt asset-						В				OMNI MAST		
C-12592	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	backed security Trade involved potentially illiquid credit card debt asset-	9/3/08	9/3/08	9/3/08	NEW	17312MJ41	В	49,996,806	50,000,000		TRUST OMNI MAST		C/P CitiBANK OMNI MAST TRUST
C-12593	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	backed security Trade involved potentially illiquid credit card debt asset-	9/3/08	9/3/08	9/3/08	NEW	17312MJ41	В	20,098,716	20,100,000	99.99	TRUST OMNI MAST		C/P CitiBANK OMNI MAST TRUST
C-12665	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	backed security Trade involved potentially illiquid credit card debt asset-	9/4/08	9/4/08	9/4/08	NEW	17312MJ58	В	49,996,806	50,000,000	99.99	TRUST OMNI MAST		C/P CitiBANK OMNI MAST TRUST
C-12666	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	backed security Trade involved potentially illiquid credit card debt asset-	9/4/08	9/4/08	9/4/08	NEW	17312MJ58	В	20,198,709	20,200,000	99.99	TRUST OMNI MAST		C/P CitiBANK OMNI MAST TRUST
C-13069	Principal Trade	COMPAPER	C/P CitiBANK OMNI MAST TRUST	backed security	9/8/08	9/8/08	9/8/08	NEW	17312MJ90	В	49,996,736	50,000,000	99.99	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	17312MJB5	В	24,948,406	24,950,000	99.99	OMNI MAST TRUST		C/P CitiBANK OMNI MAST TRUST
C-9012	Principal Trade	СМО	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	В	13,281,076	10,000,000	132.26			FINANCING PLC FRN 20561120 SERIES# 1X
C-55705	Principal Trade	MUNICIPL	UNIVERSITY OF SOUTH CAROLINA HIGHER EDU	Trade involved potentially illiquid municipal bond	8/21/08	8/21/08	8/26/08	NEW	913367BV9060	В	7,811,744	7,500,000	102.92	SOUTH CAROLINA	EDUCATION REVENUE	HIGHER EDUCATION REVENUE BONDSSERIES 2008A R/MD
C-57014	Principal Trade	MUNICIPL	GWINNETT CNTY GA SCH DIST GO BDS	Trade involved potentially illiquid municipal bond	9/15/08	9/12/08	9/17/08	NEW	403755WD9060	s	10,779,165	10,125,000	105.82	CNTY GA SCH DIST GO	BDS	BDS GO R/MD 5.00 02/01/2027
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	s	3,883,469	3,500,000	110.38			REPUBLIC OF THE PHILIPPINES 7.750% 20310114
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	В	6.375,000	10.000.000	63.75			ARGENTINA BONOS 7.000% 20151003
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	1NL333407	В	1,065,000	2,500,000	42.60			LEHMAN BROS TREASURY CONV BOND ZEROCPN25Jan09
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	В	19.700.000	19,700,000	100.00			UTAH C/D FDIC CALLABLE 10% TIL8/28/9 'V' FM 8/28/9 DEATH
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	В	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	9/2/08	8/29/08	9/4/08	COR	100678737	В	2,264,014	2,000,000	109.80			INTERNATIONAL BOND 7.375% 20370918
				Trade involved potentially illiquid security not on an	21-10		77.000			В.			203100			INEOS GROUP HOLDINGS PLC 7.875%
C-6281	Principal Trade	EURO	INEOS GROUP HOL #REGS 7.875% 15Feb16	Trade involved potentially illiquid security not on an	9/2/08	8/28/08	9/2/08	COR	1GB457665	В	3,662,001	4,000,000	91.55			20160215 SERIES# REGS LEHMAN BROS TREASURY
C-8428	Principal Trade	EURO	LEHMAN BRO CVBND#INDU 0 21Feb12	exchange	9/10/08	9/4/08	9/9/08	COR	1NL822532	S	1,785,699	2,178,000	81.99		1	CNVBND#INDU ZEROCPN21Feb12

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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					Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
(a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1	Description 2	Product Description
				Trade involved potentially illiquid security not on an												LEHMAN BROS TREASURY CO BV
C-8429	Principal Trade	EURO	LEHMAN BROTHERS #MULT 0.000% 24Jan11	exchange	9/10/08	9/4/08	9/9/08	COR	1NL807053	S	1,559,230	1,820,000	85.67			0.000% 20110124 SERIES# MULT
				Trade involved potentially illiquid security not on an												LEHMAN BROS TREASURY
C-8740	Principal Trade	EURO	LEHMAN BRO CVBND#BSKT 23.3 16Sep08	exchange	9/11/08	8/27/08	9/16/08	COR	1NL499612	S	1,447,581	1,830,000	73.28			CNVBND#BSKT 23.3 %16Sep08
				Trade involved potentially illiquid security not on an												AMERICAN INTERNATIONAL GROUP
C-8916	Principal Trade	CBOND	AMERICAN INTERNATIONAL GROUP I	exchange	9/12/08	9/8/08	9/11/08	COR	1US468036	В	798,706	1,000,000	77.35			I
				Trade involved potentially illiquid mortgage-backed security										GOLD PC 30		
C-11183	Principal Trade	[NULL]	[NULL]	not on an exchange	8/11/08	8/8/08	8/13/08	NEW	G888	В	10,692,150	11,000,000	97.02		POOL-FFFFFFF	[NULL]
				Trade involved potentially illiquid mortgage-backed security										GOLD PC 30		
C-11187	Principal Trade	[NULL]	[NULL]	not on an exchange	8/11/08	8/8/08	8/13/08	NEW	G888	S	10,692,150	11,000,000	97.02	YEAR - FHLMC	POOL-FFFFFFF	
																BANK VARIABLE RATE BOND
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	1US542327	В	9,000,000	9,000,000	100.00			20280804 SERIES# CD
																LEHMAN BROS TREASURY CO BV
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	1NL884508	В	3,928,329	40,000,000	9.68			5.100% 20170508 SERIES# EMTN
																LEHMAN BROS TREASURY CO BV
C-9062	Principal Trade	EURO	LEHMAN BROTHERS #SX5E 0.000% 19Mar10	Trade involved Lehman issued security	9/12/08	9/10/08	9/15/08	COR	1NL403275	S	2,542,214	2,000,000	127.11			0.000% 20100319 SERIES# SX5E
				Trade involved mortgage backed security not traded on an											MKP VELA CBO	MKP VELA 2006-1A C MKP
C-11276	Principal Trade	ASSETBK	MKP VELA 2006-1A C	exchange	8/12/08	6/13/08	6/20/08	COR	55313HAC2	В	2,528,686	2,500,000	100.00		LTD	VELA CBO LTD
				Trade involved mortgage backed security not traded on an										ARMT 2006-3	RATE	ADJUSTABLE RATE MORTGAGE
C-11476	Principal Trade	CMOPI	ARMT 2006-3 2A1	exchange	8/14/08	5/30/08	5/30/08	COR	00703QAB8	S	12,762,747	23,938,000	85.00		MORTGAGE	TRUST
				Trade involved mortgage backed security not traded on an												MKP VELA 2006-1A C MKP
C-14226	Principal Trade	ASSETBK	MKP VELA 2006-1A C	exchange	9/16/08	9/9/08	9/16/08	NEW	55313HAC2	В	3,122,000	3,122,000	100.00	1A C	LTD	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).

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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	a) Trade Type (b) Asset Type	Product Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	s 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	В	5,560,785	12,800,000	GOLD PC 15 100.25 YEAR - FHLM	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	В	479,187	1,100,000	GOLD PC 15 100.25 YEAR - FHLM	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	В	6,409,226	16,724,006	GOLD PC 15 100.25 YEAR - FHLM	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	312962LL5	В	8,474,854	18,000,000	GOLD PC 15 100.25 YEAR - FHLM	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	В	10,250,274	26,296,953	GOLD PC 15 100.25 YEAR - FHLM	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	В	4,152,989	10,036,088	GOLD PC 15 100.25 YEAR - FHLM	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	В	9,864,304	21,285,430	GOLD PC 15 100.25 YEAR - FHLM	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	В	850,680	2,204,705	GOLD PC 15 100.25 YEAR - FHLM	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	В	1,303,416	3,658,027	GOLD PC 15 100.25 YEAR - FHLM	C 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	В	2,063,704	4,565,449	GOLD PC 15 100.25 YEAR - FHLM	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	В	2,052,204	5,066,359	GOLD PC 15 100.25 YEAR - FHLM	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	В	735,609	2,019,001	GOLD PC 15 100.25 YEAR - FHLM	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	В	1,022,666	2,435,313	GOLD PC 15 100.25 YEAR - FHLM	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	В	2,363,959	5,047,503	GOLD PC 15 100.25 YEAR - FHLM	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	В	2,143,664	5,047,503	GOLD PC 15 100.25 YEAR - FHLM	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	В	2,739,642	5,299,595	GOLD PC 15 100.25 YEAR - FHLM	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	В	703,359	1,658,461	GOLD PC 15 100.25 YEAR - FHLM	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	В	11,523,499	26,593,928	GOLD PC 15 100.25 YEAR - FHLM	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	В	2,227,637	5,000,000	GOLD PC 15 100.25 YEAR - FHLM	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	В	1,359,774	3,169,195	GOLD PC 15 100.25 YEAR - FHLM	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	В	16,883,977	38,000,000	GOLD PC 15 100.25 YEAR - FHLM	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	31283KX29	В	7,421,253	14,000,000	GOLD PC 15 100.25 YEAR - FHLM	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	3128M1GD 5	В	7,696,294	11,181,474	GOLD PC 15 100.25 YEAR - FHLM	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	В	1,058,445	1,489,335	GOLD PC 15 100.25 YEAR - FHLM	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	В	6,406,628	8,969,948	GOLD PC 15 100.25 YEAR - FHLM	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	В	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	В	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	В	1,892,005	2,000,000	FNMA SF 30 94.43 YEAR	POOL-FFFFFFF	[NULL]

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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

Procedure Text Procedure Text Procedure Text	Description
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C-9970 Principal Trade NULL NULL	
C-945 Principal Trade [NULL] NULL] prices indicated exchange price appeared not to be unreasonable 8.808 7/3008 8/13/08 NEW N999 S 50,053,125 50,000,000 99.91 YEAR POOL-FFFFFFF NULL] Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg principal Trade NULL]	
C-946 Principal Trade NULL NULL NULL Principal Trade NULL N	
C-948 Principal Trade [NULL] NULL] prices indicated exchange price appeared not to be unreasonable 8.8-08 7/3-008 8/13-08 NEW N999 S 50,053,125 50,000,000 99.91 YEAR POOL-FFFFFFF [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 7/3-008 8/13-08 NEW N999 S 50,053,125 50,000,000 99.91 YEAR POOL-FFFFFFF [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 YEAR POOL-FFFFFFF [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 8/13-08 NEW N999 B 50,115.625 50,000,000 100.03 YEAR POOL-FFFFFFFF [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 8/13-08 NEW N999 B 50,115.625 50,000,000 FNMA SF 30	
C-9948 Principal Trade NULL NULL NULL Principal Trade NULL	
C-9949 Principal Trade [NULL] prices indicated exchange price appeared not to be unreasonable 8.808 619.08 8/13.08 NEW N999 B 21,084,656 21,000,000 100.20 YEAR POOL-FFFFFFF [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 8.808 8/5.08 NEW N999 B 50,115,625 50,000,000 100.03 YEAR POOL-FFFFFFF [NULL] Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg Principal Trade involved gov't agency mortgage-backed security not on an exchange in the principal Trade involved gov't agency mortgage backed security not on an exchange in the principal Trade involved gov't agency mortgage backed security not on an exchange in the principal Trade involved gov't agency mortgage backed security not on an exchange in the principal Trade involved gov't ag	
C-9950 Principal Trade NULL NULL NULL Prices indicated exchange price appeared not to be unreasonable 8.808 8/5.08 8/13.08 NEW N999 B 50,115,625 50,000,000 100.03 YEAR POOL-FFFFFFF NULL	
Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	
C-952 Principal Trade [NULL] [
C-9953 Principal Trade [NULL] [NULL] prices indicated exchange price appeared not to be unreasonable 8-8-08 8/508 NEW N999 B 29,067,063 29,000,000 100.03 YEAR POOL-FFFFFFF [NULL] Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	
C-9972 Principal Trade [NULL] [NULL] prices indicated exchange price appeared not to be unreasonable 8.808 7/1808 8/13/08 NEW N999 B 9,703,992 9,750,000 99.33 YEAR POOL-FFFFFFF [NULL] Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	
C-9973 Principal Trade [NULL] [NULL] prices indicated exchange price appeared not to be unreasonable 8.808 7/18.08 NEW N999 S 9,703,992 9,750,000 99.33 YEAR POOL-FFFFFFF [NULL] Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	
C-9974 Principal Trade NULL NULL NULL prices indicated exchange price appeared not to be unreasonable 8.808 7/18.08 NEW No99 B 48,519.961 48,750,000 99.33 YEAR POOL-FFFFFFFF NULL	
C-9975 Principal Trade (NULL) NULL) 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 YEAR POOL_FFFFFFFF (NULL) Trade involved gov't agency morting appeared act security not on an exchange, however a sampling of related Bloomberg PNMAS F 30 Principal Trade (NULL) INTERPRETED Trade (NULL) PRINCIPAL TRADE	
Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	
C-9977 Principal Trade NULL NULL prices indicated exchange price appeared not to be unreasonable S.8-08 S.7-08 S.	
C-9979 Principal Trade NULL NULL	
C-9917 Finiscipal Hate NULL	

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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

August 1, 2008 - September 19, 2008												
Unique Number (a) Trade Type (b) Asset Type Product Shor	t Description Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status CUS	Buy or S		Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Description
C-9981 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/28/08	8/13/08	NEW N99	э в	26,065,921	26,650,000	97.63	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9982 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/14/08	8/13/08	NEW N99	Э В	49,544,792	50,000,000	98.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9983 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/14/08	8/13/08	NEW N99	Э В	14,863,438	15,000,000	98.91	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9984 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/18/08	8/13/08	NEW N99	9 S	47,152,168	48,750,000	96.54	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9985 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/17/08	8/13/08	NEW N99	9 S	17,727,179	18,200,000	97.22	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-9986 Principal Trade [NULL] [NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/8/08	7/10/08	8/13/08	NEW N99	9 S	24,421,096	24,700,000	98.69	FNMA SF 30 YEAR	POOL-FFFFFFF	[NULL]
C-10011 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31412L	RY8 S	876,429	1,108,294	102.53	FNMA SF 30 YEAR	POOL-00928503	FNMA SF 30 YEAR
C-10015 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413E	RU7 S	919,627	1,076,262	102.53	FNMA SF 30 YEAR	POOL-00940699	FNMA SF 30 YEAR
C-10017 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413I	5H8 S	939,806	1,082,319	102.53	FNMA SF 30 YEAR	POOL-00949148	FNMA SF 30 YEAR
C-10020 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31411C	DH1 S	947,539	1,359,064	102.53	FNMA SF 30 YEAR	POOL-00903804	FNMA SF 30 YEAR
C-10023 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 313711	IJ55 S	948,686	1,119,630	102.53	FNMA SF 30 YEAR	POOL-00256884	FNMA SF 30 YEAR
C-10032 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	31371N NEW 8	HW S	959,661	1,115,453	102.53	FNMA SF 30 YEAR	POOL-00256845	FNMA SF 30 YEAR
C-10037 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413F	SA5 S	969,897	1,090,524	102.53	FNMA SF 30 YEAR	POOL-00953313	FNMA SF 30 YEAR
C-10040 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31412V	JA5 S	776,757	1,033,614	102.53	FNMA SF 30 YEAR	POOL-00936857	FNMA SF 30 YEAR
C-10044 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413C	BT6 S	524,080	1,098,708	102.53	FNMA SF 30 YEAR	POOL-00944750	FNMA SF 30 YEAR
C-10067 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31410E	FT0 S	616,683	1,117,290	102.53	FNMA SF 30 YEAR	POOL-00886778	FNMA SF 30 YEAR
C-10092 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10093 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413C	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10094 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10095 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10096 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10097 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10098 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10099 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10100 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10101 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10102 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR
C-10103 Principal Trade FNMA FNMA SF 30 YEAF	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloom prices indicated exchange price appeared not to be unreasonable	berg 8/11/08	8/11/08	8/13/08	NEW 31413Q	KB3 S	1,027,479	1,105,264	102.53	FNMA SF 30 YEAR	POOL-00952190	FNMA SF 30 YEAR

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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				Trade Settle			Buy or Sell				Trade Trade	
Number (a) Trade Type (b) Asset Type Product Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Statu	s CUSIP	(b)	Net Amount	Trade Quantity		ription 1 Description 2	Product Description
C-10104 Principal Trade FNMA FNMA SF 30 YEAR	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 YEAR		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 102.53 YEAR	SF 30 POOL-0095237	3 FNMA SF 30 YEAR
C-10108 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 102.53 YEAR	SF 30 POOL-0095237	3 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	FNMA 102.53 YEAR	SF 30 POOL-0095237	3 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 102.53 YEAR	. SF 30 POOL-0095237	3 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 102.53 YEAR	SF 30 POOL-0095237	3 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	FNM/ 102.53 YEAR	SF 30 POOL-0095237	3 FNMA SF 30 YEAR
C-10113 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 YEAR	SF 30 POOL-0095237	3 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 POOL-0095237	3 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 YEAR	. SF 30 POOL-0095237	3 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	FNM/ 104.34 YEAR	SF 30 POOL-0093355	8 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 YEAR	SF 30 POOL-0094894	3 FNMA SF 30 YEAR
C-10145 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 FNM/ YEAR	SF 30 POOL-0098758	5 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 104.34 YEAR	SF 30 POOL-0098756	3 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	FNM/ 104.34 YEAR	SF 30 POOL-0093355	8 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 102.53 YEAR	SF 30 POOL-0095517	6 FNMA SF 30 YEAR
C-10172 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 YEAR	SF 30 POOL-0092857	9 FNMA SF 30 YEAR
C-10185 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 YEAR	SF 30 POOL-0095934	9 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	FNMA 102.53 YEAR	SF 30 POOL-0095934	9 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 POOL-0095934	9 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 102.53 YEAR	SF 30 POOL-0095934	9 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 YEAR	SF 30 POOL-0095934	9 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	FNM/ 102.53 YEAR	SF 30 POOL-0095934	9 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	FNM/ 102.53 YEAR	SF 30 POOL-0095934	9 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 102.53 YEAR	SF 30 POOL-0095934	9 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 100.20 YEAR	SF 30 POOL-0054599	8 FNMA SF 30 YEAR
C-10255 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 104.34 YEAR	SF 30 POOL-0093374	3 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	31411GCJ9	s	1,002,213	1,184,174	100.03 FNMA	SF 30 POOL-0090737	3 FNMA SF 30 YEAR

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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					Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset Type	Product Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1 FNMA SF 30	Description 2	Product Description
C-10271 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31411XEZ4	S	1,002,213	1,188,643	100.03		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	31410РЈР9	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		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	31412WNC 6	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	31415R4F8	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	31411WUW 5	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

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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					Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity		Description 1	Description 2	Product Description
C-10300 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	31412XLC6	s	1,002,213	1,084,132	100.03	FNMA SF 30 YEAR	POOL-00937823	FNMA SF 30 YEAR
C-10301 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	31411KE33	S	1,002,213	1,098,892	100.03	FNMA SF 30 YEAR	POOL-00910154	FNMA SF 30 YEAR
C-10302 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	31411CX97	S	1,002,212	1,100,522	100.03	FNMA SF 30 YEAR	POOL-00904404	FNMA SF 30 YEAR
C-10303 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	31413DR74	s	1,002,213	1,148,152	100.03	FNMA SF 30 YEAR	POOL-00942510	FNMA SF 30 YEAR
C-10304 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	31412AUP7	s	1,002,213	1,084,486	100.03	FNMA SF 30 YEAR	POOL-00919590	FNMA SF 30 YEAR
C-10305 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	31412AH23	s	1,002,213	1,017,662	100.03	FNMA SF 30 YEAR	POOL-00919249	FNMA SF 30 YEAR
C-10306 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	31411HVD9	s	1,002,213	1,075,119	100.03	FNMA SF 30 YEAR	POOL-00908812	FNMA SF 30 YEAR
C-10308 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	31410EQB7	s	1,002,213	1,425,614	100.03	FNMA SF 30 YEAR	POOL-00887050	FNMA SF 30 YEAR
C-10309 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	31413C7B9	s	1,002,212	1,179,962	100.03	FNMA SF 30 YEAR	POOL-00941990	FNMA SF 30 YEAR
C-10310 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	31412LNQ9	s	1,002,213	1,119,491	100.03	FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10311 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	31410VJH4	s	1,002,213	1,178,747		FNMA SF 30		FNMA SF 30 YEAR
C-10312 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	31410WLD8		1,002,212	1,471,311		FNMA SF 30		FNMA SF 30 YEAR
C-10313 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	31412GV65	s	1,002,212	1,695,931	100.03	FNMA SF 30 YEAR	POOL-00925037	FNMA SF 30 YEAR
C-10314 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	31411LT50	s	1,002,212	1,149,158	100.03	FNMA SF 30 YEAR	POOL-00911472	FNMA SF 30 YEAR
C-10315 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	31411DQ77	s	1,002,213	1,155,064	100.03	FNMA SF 30 YEAR	POOL-00905078	FNMA SF 30 YEAR
C-10316 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	31413MJ32	s	1,002,213	1,199,867	100.03	FNMA SF 30 YEAR	POOL-00949482	FNMA SF 30 YEAR
C-10317 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	31411YY72	s	1,002,213	1,027,960	100.03	FNMA SF 30 YEAR	POOL-00918834	FNMA SF 30 YEAR
C-10318 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	31413G6G0	s	1,002,213	1,014,022	100.03	FNMA SF 30 YEAR	POOL-00945571	FNMA SF 30 YEAR
C-10319 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	31413FXH0	s	1,002,213	1,127,478	100.03	FNMA SF 30 YEAR	POOL-00944480	FNMA SF 30 YEAR
C-10320 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	31413FD25	s	1,002,213	1,012,457	100.03	FNMA SF 30 YEAR	POOL-00943921	FNMA SF 30 YEAR
C-10321 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	31371QUJ5	s	1,002,213	1,151,432	100.03	FNMA SF 30 YEAR	POOL-00258985	FNMA SF 30 YEAR
C-10322 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	31409JAS9	s	1,002,212	1,108,266	100.03	FNMA SF 30 YEAR	POOL-00872217	FNMA SF 30 YEAR
C-10323 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	31412YNJ7	s	1,002,213	1,015,074	100.03	FNMA SF 30 YEAR	POOL-00938793	FNMA SF 30 YEAR
C-10324 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	31411GRZ7	s	1,002,213	1,183,723	100.03	FNMA SF 30 YEAR	POOL-00907804	FNMA SF 30 YEAR
C-10325 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	31413HFL7	s	1,002,213	1,488,458	100.03	FNMA SF 30 YEAR	POOL-00945771	FNMA SF 30 YEAR
C-10326 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	31411GA69	s	1,002,213	1,420,562	100.03	FNMA SF 30 YEAR	POOL-00907329	FNMA SF 30 YEAR
C-10327 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	31412ARF3	s	1,002,213	1,173,039		FNMA SF 30 YEAR	POOL-00919486	FNMA SF 30 YEAR
C-10328 Principal Trade FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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	31413USB6	s	1,002,213	1,128,352	100.03	FNMA SF 30 YEAR	POOL-00956014	FNMA SF 30 YEAR

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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

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 31411C5R8	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	31412WGC NEW 4	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		FNMA SF 30 YEAR		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		1,002,213	1,010,718	100.03	FNMA SF 30		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		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		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		1,002,212	1,060,954		FNMA SF 30 YEAR		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		1,002,212	1,126,505	100.03	FNMA SF 30		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	9	1,002,213	1.016.577	100.03	FNMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 314110BF6		1,002,213	1,133,767		FNMA SF 30 YEAR		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31413DAB3		966,447	1,093,306	100.03	FNMA SF 30		FNMA SF 30 YEAR
		prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg				31413HMD	3				FNMA SF 30		
C-10352 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	31413HMD	S	1,002,213	1,283,047	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10353 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW /	S	947,859	1,213,463	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10355 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31413NCG8		1,002,212	1,085,122		YEAR FNMA SF 30		FNMA SF 30 YEAR
C-10356 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31413NCG8		943,162	1,021,187	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10358 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31413HFA1	S	1,002,212	1,591,696		YEAR FNMA SF 30		FNMA SF 30 YEAR
C-10359 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31413HFA1	S	934,469	1,484,108	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10361 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31411FK78	S	1,002,213	1,265,820		YEAR FNMA SF 30		FNMA SF 30 YEAR
C-10362 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31411FK78	S	913,920	1,154,304	100.03	YEAR FNMA SF 30	POOL-00906718	FNMA SF 30 YEAR
C-10364 Principal Trade FNMA	FNMA SF 30 YEAR	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	YEAR	POOL-00893165	FNMA SF 30 YEAR

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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	Pool of Class Provides	Besse	Trade Book		Trade Settle	Total States	CUSIP	Buy or Sell	No. 4	Total Country	D-1 (0/ -£100)	Trade	Trade	Product Description
Number (a) Trade Type (b) Asset Type	Product Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Duite	Date		Trade Status		(b)		Trade Quantity	F	Description 1 NMA SF 30	Description 2	
C-10365 Principal Trade FNMA FN	NMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410PJJ3	S	893,550	1,144,644	100.03 Y		POOL-00893165	FNMA SF 30 YEAR
C-10367 Principal Trade FNMA FN	NMA 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 Y	NMA SF 30 EAR	POOL-00923489	FNMA SF 30 YEAR
C-10368 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00923489	FNMA SF 30 YEAR
C-10370 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00908808	FNMA SF 30 YEAR
	NMA 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 Y	NMA SF 30 EAR	POOL-00908808	FNMA SF 30 YEAR
C-10373 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00936466	FNMA SF 30 YEAR
C-10376 Principal Trade FNMA FN	NMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 Y	NMA SF 30 EAR	POOL-00912841	FNMA SF 30 YEAR
C-10377 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00912841	FNMA SF 30 YEAR
C-10379 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00912728	FNMA SF 30 YEAR
C-10382 Principal Trade FNMA FN	NMA 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 Y	NMA SF 30 EAR	POOL-00912740	FNMA SF 30 YEAR
C-10385 Principal Trade FNMA FN	NMA 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 Y	NMA SF 30 EAR	POOL-00909496	FNMA SF 30 YEAR
C-10388 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00940525	FNMA SF 30 YEAR
C-10391 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00947117	FNMA SF 30 YEAR
C-10394 Principal Trade FNMA FN	NMA 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	31411GEK4	s	1,002,213	1,192,758	100.03 F	NMA SF 30 EAR	POOL-00907438	FNMA SF 30 YEAR
C-10397 Principal Trade FNMA FN	NMA 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	31412GWD 9	s	1,002,213	1,170,705	100.03 Y	NMA SF 30 EAR	POOL-00925044	FNMA SF 30 YEAR
C-10400 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00928050	FNMA SF 30 YEAR
C-10403 Principal Trade FNMA FN	NMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 F	NMA SF 30 EAR	POOL-00925302	FNMA SF 30 YEAR
C-10406 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00953297	FNMA SF 30 YEAR
C-10409 Principal Trade FNMA FN	NMA 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 Y	NMA SF 30 EAR	POOL-00907373	FNMA SF 30 YEAR
C-10412 Principal Trade FNMA FN	NMA 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	31410PJP9	s	1,002,213	1,046,840	100.03 F	NMA SF 30 EAR	POOL-00893170	FNMA SF 30 YEAR
C-10415 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00939474	FNMA SF 30 YEAR
C-10418 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00905783	FNMA SF 30 YEAR
C-10421 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00912785	FNMA SF 30 YEAR
C-10424 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00909787	FNMA SF 30 YEAR
C-10427 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00945718	FNMA SF 30 YEAR
C-10430 Principal Trade FNMA FN	NMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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		NMA SF 30 EAR	POOL-00916902	FNMA SF 30 YEAR
C-10433 Principal Trade FNMA FN	NMA 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		NMA SF 30 EAR	POOL-00941280	FNMA SF 30 YEAR
C-10436 Principal Trade FNMA FN	NMA 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 F	NMA SF 30 EAR	POOL-00939624	FNMA SF 30 YEAR

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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 De-	scription Besson	Trade Book	Trade Date	Trade Settle	Trade Status	s CUSIP	Buy or Sell	N-4 4	Trade Quantity	P-1 (0/ -£100) - T	Trade	Trade Description 2	Product Description
Number (a) Trade Type (b) Asset Type Product Short Des 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	8/11/08	8/5/08	8/13/08	NEW	31412GSW2	(0)	1.002.212	1,249,032		MA SF 30		FNMA SF 30 YEAR
	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg						S	,,,,,	, ,,,,	FN	MA SF 30		
C-10442 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW	31412S4L6	S	1,002,212	1,003,625		MA SF 30		FNMA SF 30 YEAR
C-10445 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW	31411EEX1		1,002,213	1,487,505		MA SF 30		FNMA SF 30 YEAR
C-10455 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05 YE	MA SF 30	POOL-00983035	FNMA SF 30 YEAR
C-10456 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05 YE	MA SF 30	POOL-00983035	FNMA SF 30 YEAR
C-10457 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/8/08	8/13/08	NEW	31415LBC0	S	942,042	1,003,533	94.05 YE	AR MA SF 30	POOL-00983035	FNMA SF 30 YEAR
C-10458 Principal Trade FNMA FNMA SF 30 YEAR	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 YE		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 YE	AR	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 YE		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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 YE	MA SF 30 AR	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 anneared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414ODE4	s	971.115	1.043,273	96.94 YE	MA SF 30	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 YE	MA SF 30	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		971.111	1.002.127		MA SF 30		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 anoeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412BXM9		971.112	1.033.815		MA SF 30		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 rise anoeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412BAM9		971,112	1,026,624		MA SF 30		FNMA SF 30 YEAR
	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg								, , , , ,	FN	MA SF 30		
C-10489 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW	31414CJC3	S	971,112	1,011,921		MA SF 30		FNMA SF 30 YEAR
C-10492 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW	31414GJB6	S	971,112	1,048,896		MA SF 30		FNMA SF 30 YEAR
C-10495 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW	31415QSM9	S	971,112	1,001,631	96.94 YE	MA SF 30	POOL-00986224	FNMA SF 30 YEAR
C-10498 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW	31415AUY5	S	971,112	1,004,239	96.94 YE	AR MA SF 30	POOL-00981299	FNMA SF 30 YEAR
C-10504 Principal Trade FNMA FNMA SF 30 YEAR	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 YE	AR MA SF 30	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 YE		POOL-00984793	FNMA SF 30 YEAR

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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

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-10510 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 31415CEX	1 S	971,112	1,007,922	96.94	FNMA SF 30 YEAR	POOL-00982650	FNMA SF 30 YEAR
C-10513 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 31412TNX	7 S	971,112	1,002,855	96.94	FNMA SF 30 YEAR	POOL-00934306	FNMA SF 30 YEAR
C-10516 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	31414UXM NEW 5	1 S	971,112	1,004,401	96.94	FNMA SF 30 YEAR	POOL-00976884	FNMA SF 30 YEAR
C-10519 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 31414L6K	9 S	971,112	1,001,032	96.94	FNMA SF 30 YEAR	POOL-00969874	FNMA SF 30 YEAR
C-10522 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	31414GW	J S	971,112	1,006,167	96.94	FNMA SF 30 YEAR	POOL-00966059	FNMA SF 30 YEAR
C-10525 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 31414PZR	3 S	971,112	1,037,448	96.94	FNMA SF 30 YEAR	POOL-00972452	FNMA SF 30 YEAR
C-10528 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 31414EPA	6 S	971,111	1,002,068	96.94	FNMA SF 30 YEAR	POOL-00964017	FNMA SF 30 YEAR
C-10531 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 31414UHK	7 S	971,112	1,028,877	96.94	FNMA SF 30 YEAR	POOL-00976434	FNMA SF 30 YEAR
C-10534 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 31414MD6	0 S	971,112	1,003,810	96.94	FNMA SF 30 YEAR	POOL-00970025	FNMA SF 30 YEAR
C-10537 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 31415PFN	3 S	971,112	1,007,751	96.94	FNMA SF 30 YEAR	POOL-00984973	FNMA SF 30 YEAR
C-10540 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 31414EY2	4 S	971,111	1,001,912	96.94	FNMA SF 30 YEAR	POOL-00964329	FNMA SF 30 YEAR
C-10543 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 31414SYX	5 S	971,112	1,003,562	96.94	FNMA SF 30 YEAR	POOL-00975126	FNMA SF 30 YEAR
C-10546 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 31414BME	19 S	971,112	1,055,396	96.94	FNMA SF 30 YEAR	POOL-00961256	FNMA SF 30 YEAR
C-10549 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 31415CFD	4 S	971,112	1,003,423	96.94	FNMA SF 30 YEAR	POOL-00982664	FNMA SF 30 YEAR
C-10552 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 31415BDL	0 S	971,111	1,006,357	96.94	FNMA SF 30 YEAR	POOL-00981707	FNMA SF 30 YEAR
C-10555 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 31414CHN	1 S	971,112	1,016,330	96.94	FNMA SF 30 YEAR	POOL-00962037	FNMA SF 30 YEAR
C-10558 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 31414U3F	3 S	971,112	1,004,182	96.94	FNMA SF 30 YEAR	POOL-00976998	FNMA SF 30 YEAR
C-10564 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 31414LJW	9 S	971,112	1,000,997	96.94	FNMA SF 30 YEAR	POOL-00969277	FNMA SF 30 YEAR
C-10567 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 31414QUC	9 S	971,112	1,030,435	96.94	FNMA SF 30 YEAR	POOL-00973179	FNMA SF 30 YEAR
C-10573 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 31415RF9) S	971,111	1,001,107	96.94	FNMA SF 30 YEAR	POOL-00986792	FNMA SF 30 YEAR
C-10576 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 31415BYY	9 S	971,111	1,006,643	96.94	FNMA SF 30 YEAR	POOL-00982327	FNMA SF 30 YEAR
C-10585 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 31414PUA	5 S	971,112	1,005,498	96.94	FNMA SF 30 YEAR	POOL-00972277	FNMA SF 30 YEAR
C-10588 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 31414DYB	6 S	971,111	1,010,909	96.94	FNMA SF 30 YEAR	POOL-00963406	FNMA SF 30 YEAR
C-10594 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 31414LXH	6 S	971,111	1,039,418	96.94	FNMA SF 30 YEAR	POOL-00969680	FNMA SF 30 YEAR
C-10597 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 31415ATY	7 S	971,112	1,022,795	96.94	FNMA SF 30 YEAR	POOL-00981267	FNMA SF 30 YEAR
C-10600 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 31413SBU	7 S	971,111	1,098,479	96.94	FNMA SF 30 YEAR	POOL-00953751	FNMA SF 30 YEAR
C-10603 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 31414CGC	6 S	971,111	1,031,801	96.94	FNMA SF 30 YEAR	POOL-00961995	FNMA SF 30 YEAR
C-10606 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 31410KHJ	6 S	971,111	1,010,430	96.94	FNMA SF 30 YEAR	POOL-00889533	FNMA SF 30 YEAR

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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					Trade Settle	m 1 0	s CUSIP	Buy or Sell			D. 1. (2/. 0.100)	Trade	Trade	D 1 (D 1)
Number (a) Trade Type (b) Asset Type Pro	oduct Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status	s CUSIP	(b)	Net Amount	Trade Quantity		Description 1 NMA SF 30	Description 2	Product Description
C-10609 Principal Trade FNMA FNMA SI	SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414GM71	S	971,112	1,019,063	96.94 Y		POOL-00965782	FNMA SF 30 YEAR
C-10612 Principal Trade FNMA FNMA SI	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	31414QAA5	S	971,111	1,020,796	96.94 Y	NMA SF 30 'EAR	POOL-00972601	FNMA SF 30 YEAR
C-10615 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415BY60	s	971,112	1,003,163	96.94 Y	NMA SF 30 EAR	POOL-00982333	FNMA SF 30 YEAR
C-10618 Principal Trade FNMA FNMA S	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	31414ST29	s	971.112	1.022.920	96.94 Y	NMA SF 30 'EAR	POOL-00974969	FNMA SF 30 YEAR
	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	8/11/08	8/11/08	8/13/08	NEW	31415M6N0		971,111	1,001,980	96.94 Y	NMA SF 30 TEAR		FNMA SF 30 YEAR
C-10624 Principal Trade FNMA FNMA SI	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	31414K6K1	s	971,112	1,032,957	96.94 F	NMA SF 30 'EAR	POOL-00968974	FNMA SF 30 YEAR
C-10627 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415PNN4	s	971,112	1,002,216	96.94 Y	NMA SF 30 EAR	POOL-00985197	FNMA SF 30 YEAR
C-10630 Principal Trade FNMA FNMA SI	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	31414DKX3	S	971,112	1,019,230	96.94 F	NMA SF 30 'EAR	POOL-00963010	FNMA SF 30 YEAR
C-10633 Principal Trade FNMA FNMA SI	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	31414QC47	s	971,112	1,021,734	96.94 F	NMA SF 30 'EAR	POOL-00972691	FNMA SF 30 YEAR
C-10636 Principal Trade FNMA FNMA S	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	31414ESV7	s	971,112	1,005,961	96.94 Y	NMA SF 30 'EAR	POOL-00964132	FNMA SF 30 YEAR
C-10639 Principal Trade FNMA FNMA SI	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	31414TT27	s	971,112	1,006,645	96.94 Y	NMA SF 30 EAR	POOL-00975869	FNMA SF 30 YEAR
C-10648 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31411LS36	S	971,112	1,153,307	96.94 F	NMA SF 30 'EAR	POOL-00911438	FNMA SF 30 YEAR
C-10651 Principal Trade FNMA FNMA S		Trade involved gov't 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	31414FBU4	s	971,111	1,001,132	96.94 Y	NMA SF 30 'EAR	POOL-00964551	FNMA SF 30 YEAR
C-10654 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415QRC2	s	971,112	1,009,090	96.94 Y	NMA SF 30 'EAR	POOL-00986183	FNMA SF 30 YEAR
C-10657 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31414DZ66	s	971,112	1,008,103	96.94 Y	NMA SF 30 'EAR	POOL-00963465	FNMA SF 30 YEAR
C-10660 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31414SNV1	s	971,112	1,017,668	96.94 Y	NMA SF 30 'EAR	POOL-00974804	FNMA SF 30 YEAR
C-10663 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415MUX 1	S	971,112	1,006,518	96.94 F	NMA SF 30 'EAR	POOL-00984498	FNMA SF 30 YEAR
C-10666 Principal Trade FNMA FNMA S		Trade involved gov't 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	31414D3R5	S	971,112	1,008,274	96.94 Y	NMA SF 30 EAR	POOL-00963508	FNMA SF 30 YEAR
C-10675 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415QXC5	s	971,112	1,001,019	96.94 Y	NMA SF 30 'EAR	POOL-00986375	FNMA SF 30 YEAR
C-10678 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415BT41	s	971,112	1,010,483	96.94 Y	NMA SF 30 'EAR	POOL-00982171	FNMA SF 30 YEAR
C-10681 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415BWB1	S	971,111	1,007,191	96.94 F	NMA SF 30 'EAR	POOL-00982242	FNMA SF 30 YEAR
C-10684 Principal Trade FNMA FNMA S		Trade involved gov't 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	31414XSY9	s	971,112	1,007,355	96.94 F	NMA SF 30 EAR	POOL-00979435	FNMA SF 30 YEAR
C-10687 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415LVG9	S	971,112	1,036,581	96.94 Y	NMA SF 30 'EAR	POOL-00983615	FNMA SF 30 YEAR
C-10690 Principal Trade FNMA FNMA S		Trade involved gov't 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	31414B4E7	s	971,112	1,051,989	96.94 Y	NMA SF 30 'EAR	POOL-00961721	FNMA SF 30 YEAR
C-10693 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31415B4L0	s	971,112	1,013,703	96.94 F	NMA SF 30 'EAR	POOL-00982427	FNMA SF 30 YEAR
C-10696 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31414GKD0	s	971,112	1,007,174		NMA SF 30 'EAR	POOL-00965692	FNMA SF 30 YEAR
C-10699 Principal Trade FNMA FNMA SI	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	31414C5A2	s	971,112	1,021,897		NMA SF 30 'EAR	POOL-00962641	FNMA SF 30 YEAR
C-10705 Principal Trade FNMA FNMA SI	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	31415BMS5	S	971,111	1,001,854	96.94 Y	NMA SF 30 'EAR	POOL-00981969	FNMA SF 30 YEAR

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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	uct Short Description		Trade Book			m 1 0	s CUSIP	Buy or Sell		T. 1.0. III	D. I. (2) . 4400	Trade	Trade	
	Trac	Reason de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status		(b)		Trade Quantity	I	Description 1 NMA SF 30	Description 2	Product Description
C-10708 Principal Trade FNMA FNMA SF 3		ees indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414HEQ6	S	971,112	1,072,485	96.94		POOL-00966443	FNMA SF 30 YEAR
C-10711 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415MQ73	s	971,112	1,007,306	96.94 Y	NMA SF 30 EAR	POOL-00984378	FNMA SF 30 YEAR
C-10714 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg es indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414GG52	S	971,111	1,046,608	96.94 Y	NMA SF 30 EAR	POOL-00965620	FNMA SF 30 YEAR
C-10719 Principal Trade FNMA FNMA SF 3	Trac 30 YEAR pric	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31414PJZ3	s	971,112	1,037,350	96.94 Y	NMA SF 30 EAR	POOL-00971980	FNMA SF 30 YEAR
C-10724 Principal Trade FNMA FNMA SF 3	Trac	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413S3F9	S	971,112	1,021,884	96.94 Y	NMA SF 30 YEAR	POOL-00954498	FNMA SF 30 YEAR
C-10729 Principal Trade FNMA FNMA SF 3	Trac 30 YEAR pric	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ses indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412AQG2	s	971,112	1,014,815	96.94 Y	NMA SF 30 EAR	POOL-00919455	FNMA SF 30 YEAR
C-10734 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg res indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415BK99	S	971,112	1,003,033	96.94 Y	NMA SF 30 YEAR	POOL-00981920	FNMA SF 30 YEAR
C-10739 Principal Trade FNMA FNMA SF 3	30 YEAR Trac	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415MER2	S	971,112	1,016,208	96.94 Y	NMA SF 30 EAR	POOL-00984044	FNMA SF 30 YEAR
C-11169 Principal Trade FNMA FNMA SF 3	Trac 30 YEAR pric	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31415RJ21	В	1,253,627	1,200,014	104.23	NMA SF 30 EAR	POOL-00986881	FNMA SF 30 YEAR
C-10776 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ees indicated exchange price appeared not to be unreasonable	8/11/08	7/24/08	8/13/08	NEW	31414KUK4	s	974,802	1,005,910	97.30 Y	NMA SF 30 EAR	POOL-00968686	FNMA SF 30 YEAR
C-10783 Principal Trade FNMA FNMA SF 3	Trac 30 YEAR pric	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ses indicated exchange price appeared not to be unreasonable	8/11/08	7/24/08	8/13/08	NEW	31414KCZ1	S	974,803	1,060,343	97.30 Y	NMA SF 30 EAR	POOL-00968188	FNMA SF 30 YEAR
C-10786 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg res indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410KNG5	S	1,002,313	1,017,155	100.03 Y	NMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10787 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410KNG5	S	1,002,313	1,017,155	100.03 Y	NMA SF 30 EAR	POOL-00889691	FNMA SF 30 YEAR
C-10788 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414FHZ7	s	1,002,313	1,000,925	100.03 Y	NMA SF 30 EAR	POOL-00964748	FNMA SF 30 YEAR
C-10789 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ses indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414FHZ7	S	1,002,313	1,000,925	100.03 Y	NMA SF 30 EAR	POOL-00964748	FNMA SF 30 YEAR
C-10790 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410KNG5	S	1,002,313	1,017,155	100.03	NMA SF 30 EAR	POOL-00889691	FNMA SF 30 YEAR
C-10791 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31410KNG5	s	1,002,313	1,017,155	100.03 Y	NMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10792 Principal Trade FNMA FNMA SF 3	30 YEAR Trac	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414FHZ7	S	1,002,313	1,000,925	100.03 Y	NMA SF 30 YEAR	POOL-00964748	FNMA SF 30 YEAR
C-10793 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ces indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414BY61	s	1,002,312	1,097,657	100.03 Y	NMA SF 30 EAR	POOL-00961633	FNMA SF 30 YEAR
C-10794 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg res indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414BY61	s	1,002,312	1,097,657	100.03 Y	NMA SF 30 EAR	POOL-00961633	FNMA SF 30 YEAR
C-10795 Principal Trade FNMA FNMA SF 3	30 YEAR Trac	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414BY61	S	1,002,313	1,097,658	100.03 Y	NMA SF 30 EAR	POOL-00961633	FNMA SF 30 YEAR
C-10796 Principal Trade FNMA FNMA SF 3	30 YEAR Trac	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg es indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413TKH4	s	1,002,313	1,067,857	100.03	NMA SF 30 EAR	POOL-00954896	FNMA SF 30 YEAR
C-10797 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg es indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414BTN0	S	1,002,312	1,130,045	100.03	NMA SF 30 EAR	POOL-00961457	FNMA SF 30 YEAR
C-10798 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31414EZU1	S	1,002,314	1,001,756	100.03 Y	NMA SF 30 EAR	POOL-00964355	FNMA SF 30 YEAR
C-10799 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HXK9	s	1,002,312	1,239,635	100.03 Y	NMA SF 30 EAR	POOL-00946282	FNMA SF 30 YEAR
C-10800 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HXK9	S	1,002,312	1,239,635		NMA SF 30 EAR	POOL-00946282	FNMA SF 30 YEAR
C-10801 Principal Trade FNMA FNMA SF 3		de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg ess indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HXK9	S	1,002,312	1,239,635		NMA SF 30 YEAR	POOL-00946282	FNMA SF 30 YEAR
C-10802 Principal Trade FNMA FNMA SF 3	Trac 30 YEAR pric	de involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg es indicated exchange price appeared not to be unreasonable	8/11/08	8/5/08	8/13/08	NEW	31413HXK9	S	1,002,312	1,239,635	100.03	NMA SF 30 YEAR	POOL-00946282	FNMA SF 30 YEAR

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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

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-10803 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 31413HXK9	s	1,002,312	1,239,635	100.03	FNMA SF 30 YEAR	POOL-00946282	FNMA SF 30 YEAR
C-10804 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 31413HXK9	S	1,002,312	1,239,635	100.03	FNMA SF 30 YEAR	POOL-00946282	FNMA SF 30 YEAR
C-10805 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 31413HXK9	S	1,002,312	1,239,635	100.03	FNMA SF 30 YEAR	POOL-00946282	FNMA SF 30 YEAR
C-10806 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10807 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10808 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10809 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10810 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10811 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10812 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 31410KNG5	s	1,002,312	1,017,154	100.03	FNMA SF 30 YEAR	POOL-00889691	FNMA SF 30 YEAR
C-10813 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 31410KNG5	s	1.002.312	1,017,154		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10814 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 31410KNG5	9	1,002,312	1,017,154	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10815 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 31410KNG5	9	1,002,312	1,017,154	100.03	FNMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31410KNG5		1,002,312	1,017,154	100.03	FNMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg		8/5/08	8/13/08			1,002,312			FNMA SF 30		
C-10817 Principal Trade FNMA C-10818 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08			1,002,312	1,017,154	100.03	YEAR FNMA SF 30		FNMA SF 30 YEAR
		prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg						,,,,,	, , , , ,		FNMA SF 30		FNMA SF 30 YEAR
C-10819 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31410KNG5	S	1,002,312	1,017,154	100.03	FNMA SF 30		FNMA SF 30 YEAR
C-10820 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/5/08	8/13/08	NEW 31410KNG5	S	1,002,312	1,017,154		YEAR FNMA SF 30		FNMA SF 30 YEAR
C-10821 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	S	1,027,377	1,137,854		YEAR FNMA SF 30		FNMA SF 30 YEAR
C-10822 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31414GGX1	S	1,027,377	1,128,746	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10823 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31414GGX1	S	1,027,377	1,128,746	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10824 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31414GGX1	S	1,027,377	1,128,746	102.53	YEAR FNMA SF 30	POOL-00965614	FNMA SF 30 YEAR
C-10825 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	S	1,027,377	1,137,854	102.53	YEAR FNMA SF 30	POOL-00948994	FNMA SF 30 YEAR
C-10826 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	S	1,027,377	1,137,854	102.53	YEAR FNMA SF 30	POOL-00948994	FNMA SF 30 YEAR
C-10827 Principal Trade FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not of an exchange, nowever a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable. Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	S	1,027,377	1,137,854	102.53	YEAR FNMA SF 30	POOL-00948994	FNMA SF 30 YEAR
C-10828 Principal Trade FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, nowever a sampting of related Boomberg prices indicated exchange price appeared not to be trunesomable. Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	S	1,027,377	1,137,854	102.53	YEAR FNMA SF 30	POOL-00948994	FNMA SF 30 YEAR
C-10829 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW 31413LXX2	s	1,027,377	1,137,854	102.53	YEAR	POOL-00948994	FNMA SF 30 YEAR
C-10830 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 31413LXX2	S	1,027,377	1,137,854	102.53	FNMA SF 30 YEAR	POOL-00948994	FNMA SF 30 YEAR

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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	Product Charles Developing	Besson	Trade Book		Trade Settle	Total States	CUSIP	Buy or Sell	No. 4	Total Occupie	Tr.		Product Description
Number (a) Trade Type (b) Asset Type	Product Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100) Descr		Product Description
C-10832 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413LXX2	S	951,939	1,054,304	102.53 YEAR		FNMA SF 30 YEAR
C-10842 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	31413N5Y7	s	1,027,582	1,027,352	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10843 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	31413JMT8	S	1,027,377	1,183,477	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10844 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	31412SZV0	s	1,027,582	1,078,797	FNMA 102.53 YEAR		5 FNMA SF 30 YEAR
C-10845 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	31412TNN9	s	1,027,377	1,018,900	FNMA 102.53 YEAR		7 FNMA SF 30 YEAR
C-10846 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	31411UNS6	s	1,027,582	1,904,898	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10847 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	31414HRK5	S	1,027,581	1,005,244	FNMA 102.53 YEAR) FNMA SF 30 YEAR
C-10848 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	31413NYY5	S	1,027,581	1,104,074	102.53 FNMA YEAR		7 FNMA SF 30 YEAR
C-10854 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10855 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10856 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	31412SRD9	s	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10857 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	31412SRD9	S	1,027,480	1,045,491	102.53 FNMA YEAR		FNMA SF 30 YEAR
C-10858 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10859 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	31412SRD9	s	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10860 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10861 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10862 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	31412SRD9	s	1,027,480	1,045,491	102.53 FNMA YEAR		FNMA SF 30 YEAR
C-10863 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10864 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10865 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR	F 30 POOL-0093348	FNMA SF 30 YEAR
C-10866 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR	F 30 POOL-0093348	FNMA SF 30 YEAR
C-10867 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	31412SRD9	S	1,027,480	1,045,491	102.53 FNMA YEAR	F 30 POOL-0093348	FNMA SF 30 YEAR
C-10868 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10869 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	31412SRD9	S	1,027,480	1,045,491	102.53 FNMA YEAR		4 FNMA SF 30 YEAR
C-10870 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	31412SRD9	S	1,027,480	1,045,491	102.53 FNMA YEAR		FNMA SF 30 YEAR
C-10871 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	31412SRD9	s	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR
C-10872 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	31412SRD9	S	1,027,480	1,045,491	102.53 FNMA YEAR		4 FNMA SF 30 YEAR
C-10873 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	31412SRD9	S	1,027,480	1,045,491	FNMA 102.53 YEAR		FNMA SF 30 YEAR

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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					Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset Type Pro	oduct Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity		Description 1 NMA SF 30	Description 2	Product Description
C-10874 Principal Trade FNMA FNMA SI		rices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 X		POOL-00933484	FNMA SF 30 YEAR
C-10875 Principal Trade FNMA FNMA SI	F 30 YEAR	Frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	s	1,027,480	1,045,491	102.53 F	NMA SF 30 ÆAR	POOL-00933484	FNMA SF 30 YEAR
C-10876 Principal Trade FNMA FNMA SI		Irade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 Y	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10877 Principal Trade FNMA FNMA SI	F 30 YEAR	Frade involved gov't 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	31412SRD9	s	1 027 480	1.045.491	102.53 Y	NMA SF 30 FAR	POOL-00933484	FNMA SF 30 YEAR
	1	Frade involved gov't 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	31412SRD9		1,027,480	1,045,491		NMA SF 30		FNMA SF 30 YEAR
C-10879 Principal Trade FNMA FNMA SI	F 30 YEAR	Irade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 Y	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10880 Principal Trade FNMA FNMA SI		Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 F	NMA SF 30 YEAR	POOL-00933484	FNMA SF 30 YEAR
C-10881 Principal Trade FNMA FNMA SI	F 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	31412SRD9	s	1,027,480	1,045,491	102.53 F	NMA SF 30 YEAR	POOL-00933484	FNMA SF 30 YEAR
C-10882 Principal Trade FNMA FNMA SI	F 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 Y	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10883 Principal Trade FNMA FNMA SI	F 30 YEAR	Irade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	S	1,027,480	1,045,491	102.53 Y	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10884 Principal Trade FNMA FNMA SI	F 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	s	1,027,480	1,045,491	102.53 Y	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10885 Principal Trade FNMA FNMA SI		Irade involved gov't 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	31412SRD9	S	1,027,480	1,045,491	102.53 F	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10886 Principal Trade FNMA FNMA SI		Frade involved gov't 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	31412SRD9	S	1,027,480	1,045,491	102.53 F	NMA SF 30 YEAR	POOL-00933484	FNMA SF 30 YEAR
C-10887 Principal Trade FNMA FNMA SI		Frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	s	1,027,480	1,045,491	102.53 F	NMA SF 30 ÆAR	POOL-00933484	FNMA SF 30 YEAR
C-10888 Principal Trade FNMA FNMA SI		Irade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31412SRD9	s	1,027,480	1,045,491	102.53 F	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10889 Principal Trade FNMA FNMA SI		Irade involved gov't 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	31412SRD9	S	1,027,480	1,045,491	102.53 F	NMA SF 30 EAR	POOL-00933484	FNMA SF 30 YEAR
C-10890 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 EAR	POOL-00952312	FNMA SF 30 YEAR
C-10891 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31413QN53	S	1,027,480	1,220,375	102.53		POOL-00952312	FNMA SF 30 YEAR
C-10892 Principal Trade FNMA FNMA SE		Frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QN53	s	1,027,480	1,220,375	102.53 Y	NMA SF 30 EAR	POOL-00952312	FNMA SF 30 YEAR
C-10893 Principal Trade FNMA FNMA SI		Irade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10894 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 EAR	POOL-00952312	FNMA SF 30 YEAR
C-10895 Principal Trade FNMA FNMA SI		Frade involved gov't 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	31413QN53	S	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10896 Principal Trade FNMA FNMA SI		Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW	31413QN53	S	1,027,480	1,220,375	102.53 F	NMA SF 30 EAR	POOL-00952312	FNMA SF 30 YEAR
C-10897 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10898 Principal Trade FNMA FNMA SI		Frade involved gov't 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10899 Principal Trade FNMA FNMA SI		Trade involved gov't 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10900 Principal Trade FNMA FNMA SI	F 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	31413QN53	s	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10901 Principal Trade FNMA FNMA SI	F 30 YEAR	Frade involved gov't 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	31413QN53	S	1,027,480	1,220,375	102.53 F	NMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR

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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

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-10902 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 31413QN53	s	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10903 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 31413QN53	S	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10904 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 31413QN53	S	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10905 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 31413QN53	S	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10906 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 31413QN53	S	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10907 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 31413QN53	s	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10908 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 31413QN53	S	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10909 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 31413QN53	s	1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10910 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 31413QN53	s	1.027.480	1.220.375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10911 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 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30 YEAR	POOL-00952312	FNMA SF 30 YEAR
C-10912 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 31413QN53		1.027.480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10913 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 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10914 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 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg		3.11.00				1,027,480			FNMA SF 30		
C-10916 Principal Trade FNMA		prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08				1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10917 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08			1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10918 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10919 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10920 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10921 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53		1,027,480	1,220,375	102.53	FNMA SF 30		FNMA SF 30 YEAR
C-10922 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53	S	1,027,480	1,220,375	102.53	YEAR FNMA SF 30	POOL-00952312	FNMA SF 30 YEAR
C-10923 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31413QN53	S	1,027,480	1,220,375	102.53	YEAR FNMA SF 30	POOL-00952312	FNMA SF 30 YEAR
C-10924 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31414JAE3	S	1,027,480	1,330,036	102.53	YEAR FNMA SF 30	POOL-00967205	FNMA SF 30 YEAR
C-10925 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	8/11/08	8/11/08	8/13/08	NEW 31414JAE3	S	1,027,480	1,330,036	102.53		POOL-00967205	FNMA SF 30 YEAR
C-10926 Principal Trade FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not of an exchange, nowever a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable. Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/11/08	8/11/08	8/13/08	NEW 31414JAE3	S	1,027,480	1,330,036	102.53	YEAR FNMA SF 30	POOL-00967205	FNMA SF 30 YEAR
C-10927 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/11/08	8/13/08	NEW 31414JAE3	S	1,027,480	1,330,036	102.53		POOL-00967205	FNMA SF 30 YEAR
C-10928 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 31414JAE3	S	1,027,480	1,330,036	102.53	YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10929 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 31414JAE3	S	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR

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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-10930 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	31414JAE3	S	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10931 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	31414JAE3	S	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10932 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10933 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	31414JAE3	S	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10934 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10935 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10936 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10937 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10938 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10939 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10940 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10941 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10942 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10943 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10944 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	31414JAE3	s	1,027,480	1.330.036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10945 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10946 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	31414JAE3	s	1.027.480	1.330.036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10947 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	31414JAE3	s	1,027,480	1,330,036	102.53	FNMA SF 30 YEAR	POOL-00967205	FNMA SF 30 YEAR
C-10948 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		31414JAE3		1.027.480	1 330 036		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10949 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		31414JAE3	S	1.027.480	1,330,036		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10950 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	31414JAE3	S	1.027.480	1,330,036		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10951 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	31414JAE3	S	1,027,480	1,330,036		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10958 Principal Trade [NULL]	INUILI	Trade involved gov't 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	N999	В	998 048	1 000 000		FNMA SF 30 YEAR	POOL-FFFFFFF	
C-10959 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	8/11/08	6/19/08	8/13/08	NEW	N999	9	1.004.031	1.000,000		FNMA SF 30 YEAR	POOL-FFFFFFF	
C-10960 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		31412TRA3	B	47.350.911	50,000,000		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-10961 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 rices indicated exchange rice apocared not to be unreasonable	8/11/08	8/11/08	8/13/08		31412TRA3		47,330,911	50,000,000		FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-11174 Principal Trade [NULL]	(NULL)	prices indicated exchange price appeared not to be unreasonable. Trade involved gov't 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	314121RA3 N999	В	33,539,667	32,000,000		FNMA SF 30 YEAR	POOL-00934381	
	(*******)	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg						В				FNMA SF 30		
C-11175 Principal Trade [NULL]	[NULL]	prices indicated exchange price appeared not to be unreasonable	8/11/08	8/8/08	8/13/08	NEW	N999	S	33,539,667	32,000,000	104.58	YEAR	POOL-FFFFFFF	[[NULL]

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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

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-11176 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	8/11/08	8/8/08	8/13/08	NEW 312927CF1	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-00A80970	GOLD PC 30 YEAR - FHLMC
C-11177 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	8/11/08	8/8/08	8/13/08	NEW 312927CF1	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-00A80970	GOLD PC 30 YEAR - FHLMC
C-11178 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	8/11/08	8/8/08	8/13/08	NEW 312927CF1	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-00A80970	GOLD PC 30 YEAR - FHLMC
C-11179 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	8/11/08	8/8/08	8/13/08	NEW 312927CF1	В	10,692,150	11,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-00A80970	GOLD PC 30 YEAR - FHLMC
C-11180 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	8/11/08	8/8/08	8/13/08	NEW G888	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11181 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	8/11/08	8/8/08	8/13/08	NEW G888	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11182 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	8/11/08	8/8/08	8/13/08	NEW G888	В	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11184 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	8/11/08	8/8/08	8/13/08	NEW G888	s	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11185 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	8/11/08	8/8/08	8/13/08	NEW G888	s	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11186 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	8/11/08	8/8/08	8/13/08	NEW G888	s	48,600,681	50,000,000	97.02	GOLD PC 30 YEAR - FHLMC	POOL-FFFFFFF	[NULL]
C-11188 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 31412TCS0	В	12,577,375	12,000,000	104.58	FNMA SF 30 YEAR	POOL-00933981	FNMA SF 30 YEAR
C-11192 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 31412TWV1	В	6,288,688	6,000,000	104.58	FNMA SF 30 YEAR	POOL-00934560	FNMA SF 30 YEAR
C-11195 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 31412TWQ2	В	2,096,229	2,000,000	104.58	FNMA SF 30 YEAR	POOL-00934555	FNMA SF 30 YEAR
C-11199 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 31412TWL3	В	9,433,031	9,000,000	104.58	FNMA SF 30 YEAR	POOL-00934551	FNMA SF 30 YEAR
C-12050 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	8/22/08	8/11/08	8/13/08	COR 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-10965 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10966 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10967 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10968 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10969 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10970 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10971 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10972 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10973 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10974 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10975 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10976 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10977 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR

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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

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-10978 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10979 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10980 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10981 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10982 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10983 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10984 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10985 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10986 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10987 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10988 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10989 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10990 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10991 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10992 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10993 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10994 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 31415LCN5	В	946,924	1,006,952	94.54	FNMA SF 30 YEAR	POOL-00983077	FNMA SF 30 YEAR
C-10997 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-10998 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-10999 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11000 Principal Trade FNMA	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-hacked 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11001 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11002 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11003 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11004 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11005 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11006 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11007 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR

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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				Trade Settle			Buy or Sell			Trade	Trade	
Number (a) Trade Type (b) Asset Type Product Short Description	Reason	Date	Date	Date	Trade Status	s CUSIP	(b)	Net Amount	Trade Quantity		1 Description 2	Product Description
C-11008 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	31415MC94	В	946,924	1,008,673	94.54 FNMA SF 30 94.54 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11009 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11010 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11011 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11012 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11013 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11014 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11015 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11016 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11017 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11018 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11019 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11020 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11021 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11022 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11023 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11024 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11025 Principal Trade FNMA FNMA SF 30 YEAR	Trade involved gov't ageney 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11026 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11027 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11028 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11029 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11030 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	31412MYT9	В	946,924	1,005,172	FNMA SF 30 94.54 YEAR	POOL-00929622	FNMA SF 30 YEAR
C-11033 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	31415MC94	В	946,924	1,008,673	FNMA SF 30 94.54 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11034 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	31415MC94	В	946,924	1,008,673	FNMA SF 30 94.54 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11035 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	31415MC94	В	946,924	1,008,673	FNMA SF 30 94.54 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11036 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	31415MC94	В	946,924	1,008,673	FNMA SF 30 94.54 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-12052 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	8/22/08	8/11/08	8/13/08	COR	31415PZV3	В	946,924	1,002,424	FNMA SF 30 94.54 YEAR	POOL-00985556	FNMA SF 30 YEAR

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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

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-11038 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-12054 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	8/22/08	8/11/08	8/13/08	COR 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-12056 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	8/22/08	8/11/08	8/13/08	COR 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11041 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11042 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11043 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11044 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11045 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11046 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11047 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-12058 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	8/22/08	8/11/08	8/13/08	COR 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11049 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11050 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11051 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-12060 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	8/22/08	8/11/08	8/13/08	COR 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11053 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11054 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11055 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11056 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11057 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11058 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11059 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 31415MC94	В	946,924	1,008,673	94.54	FNMA SF 30 YEAR	POOL-00983996	FNMA SF 30 YEAR
C-11060 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11061 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11062 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11063 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11064 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 31415PZV3	В	946,924	1,002,424	94.54	FNMA SF 30 YEAR	POOL-00985556	FNMA SF 30 YEAR
C-11072 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 31412TVK6	s	1,045,770	1,000,544	104.34	FNMA SF 30 YEAR	POOL-00934518	FNMA SF 30 YEAR

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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			Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset T	pe Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1	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 FN	NMA SF 30 EAR	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 YE	NMA SF 30 EAR	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 FN	NMA SF 30 EAR	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 YE	NMA SF 30 EAR	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 YE	NMA SF 30 EAR	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 YE	NMA SF 30 EAR	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 YE	NMA SF 30 EAR	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		NMA SF 30		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		1,027,377	1,078,930	102.53 YE	NMA SF 30 EAR		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	31413NU45		948,250	1,046,012		NMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/12/08	8/11/08	8/13/08	NEW	31414DEX0		941,135	1,008,467		NMA SF 30		FNMA SF 30 YEAR
	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/12/08	8/11/08	8/13/08	NEW	31412TA37		941,135	1,005,673		NMA SF 30		FNMA SF 30 YEAR
C-11264 Principal Trade FNMA		prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg									FN	NMA SF 30		
C-11265 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/12/08	8/11/08	8/13/08	NEW	31414SZT3	S	941,042	1,001,152		NMA SF 30		FNMA SF 30 YEAR
C-11266 Principal Trade FNMA	FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/12/08	8/11/08	8/13/08	NEW	31412MJ33	S	941,042	1,018,358		NMA SF 30		FNMA SF 30 YEAR
C-11267 Principal Trade FNMA	FNMA SF 30 YEAR FEDERAL NATIONAL MORTGAGE	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/12/08	8/11/08	8/13/08	NEW	31412MJ33	S	941,042	1,018,358	NA	EDERAL ATIONAL	MAT DT 08/15/11	FNMA SF 30 YEAR FEDERAL NATIONAL
C-11386 Principal Trade GOVAGNO	FEDERAL NATIONAL MORTGAGE	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/13/08	8/13/08	8/15/08	NEW	31398ATL6	S	24,969,250	25,000,000	FE NA	ORTGAGE EDERAL ATIONAL	03.625% MAT DT 08/15/11	MORTGAGE ASSO FEDERAL NATIONAL
C-11387 Principal Trade GOVAGNO	Y ASSO	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/13/08	8/13/08	8/15/08	NEW	31398ATL6	S	49,938,500	50,000,000	99.88 M	ORTGAGE	03.625%	MORTGAGE ASSO
C-11486 Principal Trade FNMA	FNMA 15 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	В	20,034,757	20,272,591	99.91 FN	MA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11487 Principal Trade FNMA	FNMA 15 YEAR	Trade involved gov't agency mortgage-backed security mort in technique, movever a sampling of related Bhomberg Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bhomberg	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	В	5,008,689	5,068,147	99.91 FN	MA 15 YEAR	POOL-00889780	FNMA 15 YEAR
C-11488 Principal Trade FNMA	FNMA 15 YEAR	prices indicated exchange price appeared not to be unreasonable	8/14/08	8/13/08	8/18/08	NEW	31410KQ98	В	25,043,446	25,340,738	99.91 FN	NMA 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	В	25,043,446	25,340,738	99.91 FN	MA 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	В	5,577,661	5,552,171	100.17 FN	NMA 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	В	50,229,549	50,000,000	100.17 FN	MA 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	В	25,296,588	25,184,733	100.16 FN	NMA 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	В	11,872,292	12,000,000	98.67 YE	NMA SF 30 EAR	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	В	9,704,514	10,000,000		NMA II- IMBOS	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	В	21,078,294	22,000,000		NMA II- IMBOS	POOL- GGGGGGG	[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 JU	NMA II- IMBOS	POOL- GGGGGGGG	[NULL]

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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			Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1	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	В	5,064,271	5,000,000	100.97	GNMA SF 30 YEAR	POOL- GGGGGGG	[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	В	18,300,905	18,798,544	97.06	G2 MJM	POOL-00004215	G2 MJM MULTI- 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		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		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		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	В	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	36206GQZ6	В	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	В	19,937,710	20,000,000		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	В	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	В	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	В	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	36291MMH 3	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	36291MMH 3	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	В	50,470,833	50,000,000	100.63			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	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	В	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		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	В	7,389,866	30,000,000	27.38	FNS 379 2 FEDERAL	FANNIE MAE MAT DT	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	В	12,193,906	11,710,000	102.10	FEDERAL NATIONAL MORTGAGE	MAT DT 03/15/13 04.375%	FEDERAL NATIONAL MORTGAGE ASSO
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	В	1,213,597	5,000,000	26.94	FNS 379 2	FANNIE MAE	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	В	1,210,825	5,000,000	26.88	FNS 379 2	FANNIE MAE	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	В	1,196,833	5,000,000	27.00	FNS 379 2	FANNIE MAE	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	3136FENW 8	В	3,158,445	5,000,000	71.66	FNS 379 1	FANNIE MAE	FNS 379 1 FANNIE MAE

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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

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)		Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Product Descr	ription
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 MAE	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	3136FC5N2	В	5,877,202	26,000,000	26.44	FNS 377 2	FANNIE MAE	FNS 377 2 MAE	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	В	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	В	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	В	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	3129275K8	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	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	В	39,981,432	39,000,000	102.34	FNMA SF 30	POOL-FFFFFFF		
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		
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	В	21,149,301	20,724,556	101.88	FNMA SF 30		FNMA SF 30 YEAR N	EWPFN30
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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR N	EWPFN30
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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR N	EWPFN30
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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				Trade Book		Trade Settle			Buy or Sell				Trade	Trade		
Number (a) Trade Type (b) A	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1 FNMA SF 30	Description 2	Product Descrip	otion
C-12998 Principal Trade FNN	MA	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	В	51,024,740	50,000,000	101.88	YEAR	POOL-00934412	FNMA SF 30 YEAR NEV	WPFN30
C-12999 Principal Trade FNM	MA	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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934412	FNMA SF 30 YEAR NE	WPFN30
C-13000 Principal Trade FNM	MA	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	В	20,569,091	20,155,998	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR	
C-13001 Principal Trade FNN	MA	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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR	
C-13002 Principal Trade FNN	MA	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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR	
C-13003 Principal Trade FNN	MA	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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR	
C-13004 Principal Trade FNN	MA	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	В	51,024,740	50,000,000	101.88	FNMA SF 30 YEAR	POOL-00934415	FNMA SF 30 YEAR	
C-13006 Principal Trade FNN		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	В	6,748,227	6,599,061	102.09	FNMA SF 30 YEAR		FNMA SF 30 YEAR	
C-13007 Principal Trade FNN		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	В	13,118,969	12,844,682	101.97	FNMA SF 30 YEAR	POOL-00934403	FNMA SF 30 YEAR	
	VAGNCY	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	В	25,037,802	25,000,000		FREDDIE MAC	MAT DT 10/25/10 03.125%	FREDDIE MAC	
	JLL]	[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	R	2,873,385	3,000,000		FNMA SF 30 YEAR	POOL-FFFFFFF		
	JLL)	[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	В	1,916,215	2,000,000	95.67	FNMA SF 30	POOL-FFFFFFF		
	JLL)	[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	\$	1,887,153	2,000,000	94.22	FNMA SF 30	POOL-FFFFFFF		
	JLLI	[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	POOL-FFFFFFF		
C-13470 Principal Trade [NU	-	INULL	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price apocared not to be unreasonable	9/9/08	7/25/08	9/11/08	NEW	N999	e e	2,175,976	2,300,000		FNMA SF 30 YEAR	POOL-FFFFFFF		
C-13312 Principal Trade FNN		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	В	1.013.090	1,000,000	101.16	FNMA SF 30		FNMA SF 30 YEAR	
C-13313 Principal Trade FNN		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	31415UZS9		1,228,173	1,212,304	101.16	FNMA SF 30		FNMA SF 30 YEAR	
		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 apocared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31415VUY9		48,390,477	49,000,000	98.62	FNMA SF 30		FNMA SF 30 YEAR	
		FNMA SF 30 YEAR	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW			8,389,337	8,000,000	104.67	FNMA SF 30		FNMA SF 30 YEAR	
			prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg					31412TSG9	В	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,		FNMA SF 30			
C-13316 Principal Trade FNM		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31412TSJ3	В	19,924,676	19,000,000	104.67	FNMA SF 30		FNMA SF 30 YEAR	
C-13317 Principal Trade FNM		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31412TSY0	В	26,216,679	25,000,000	104.67	FNMA SF 30		FNMA SF 30 YEAR	
C-13318 Principal Trade FNN		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31412TW74	В	13,632,673	13,000,000	104.67	FNMA SF 30		FNMA SF 30 YEAR	
C-13093 Principal Trade FNN		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31410GW90	В	1,038,368	1,144,436	103.66	FNMA SF 30		FNMA SF 30 YEAR	
C-13356 Principal Trade FNN		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31414CZ84	S	979,372	1,020,818	97.78	FNMA SF 30		FNMA SF 30 YEAR	
C-13357 Principal Trade FNM		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31414CZ84 3136FENW	S	979,372	1,020,818	97.78	T La HC			FANNIE
C-13320 Principal Trade STR		FNS 379 1	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/9/08	9/11/08	NEW	8 3136FENW	В	35,179,541	50,000,000		FNS 379 1	FANNIE MAE		FANNIE
C-13321 Principal Trade STR	RIP	FNS 379 1	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/9/08	9/11/08	NEW	8 3136FENW	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	MAE FNS 379 1 F	FANNIE
C-13322 Principal Trade STR	RIP	FNS 379 1	trate: invoived gov t agency mortgage-backed security not on an exchange, nowever a sampling of related Bioomberg prices indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	8 8	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	MAE F	. maranti

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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	duct Short Description	Besson	Trade Book	Trade Date	Trade Settle	Trade Status	CUSIP	Buy or Sell	N.4.4	Trade Quantity	Port (0/ -£100)	Trade	Trade Description 2	Product Descri	to at a se
Number (a) Trade Type (b) Asset Type Prod C-13323 Principal Trade STRIP FNS 379 1	Trade	reuson involved gov't agency mortgage-backed security on on an exchange, however a sampling of related Bloomberg is indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW NEW	3136FENW 8	В	35.179.541	50,000,000		Description 1 FNS 379 1	FANNIE MAE		FANNIE
C-13324 Principal Trade STRIP FNS 379 1	Trade	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE	FANNIE
C-13325 Principal Trade STRIP FNS 379 1		e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE	FANNIE
C-13326 Principal Trade STRIP FNS 379 1	Trade 1 prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE	FANNIE
C-13327 Principal Trade STRIP FNS 379 1		e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	В	35,179,541	50,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE	FANNIE
C-13328 Principal Trade STRIP FNS 379 1	Trade prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	3136FENW 8	В	17,589,771	25,000,000	79.81	FNS 379 1	FANNIE MAE	FNS 379 1 MAE	FANNIE
C-13218 Principal Trade FNMA FNMA SF		e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31414KG38	В	959,041	1,004,468	98.62	FNMA SF 30 YEAR	POOL-00968318	FNMA SF 30 YEAR	
C-13283 Principal Trade FNMA FNMA SF	Trade prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	8/18/08	9/11/08	NEW	31415M6J9	s	978,149	1,010,837	97.67	FNMA SF 30 YEAR	POOL-00984773	FNMA SF 30 YEAR	
C-13284 Principal Trade FNMA FNMA SF	Trade prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	8/18/08	9/11/08	NEW	31415M6J9	S	978,149	1,010,837	97.67	FNMA SF 30 YEAR	POOL-00984773	FNMA SF 30 YEAR	
C-13329 Principal Trade FNMA FNMA SF	Trade prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	31415VND3	В	1,013,090	1,000,000	101.16		POOL-00990588	FNMA SF 30 YEAR	
C-13330 Principal Trade FNMA FNMA SF		e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/9/08	9/11/08	NEW	31415VPL3	В	1,013,090	1,000,000	101.16	FNMA SF 30 YEAR	POOL-00990627	FNMA SF 30 YEAR	
C-13430 Principal Trade FNMA FNMA SF	7 30 YEAR Trade prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31414YFZ8	S	979,373	1,017,280	97.78	FNMA SF 30 YEAR	POOL-00979984	FNMA SF 30 YEAR	
C-13433 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412MZA9	S	979,373	1,011,325	97.78		POOL-00929637	FNMA SF 30 YEAR	
C-13434 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412MZA9	S	979,373	1,011,325	97.78		POOL-00929637	FNMA SF 30 YEAR	
C-13435 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412MZA9	S	979,373	1,011,325	97.78		POOL-00929637	FNMA SF 30 YEAR	
C-13436 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31412MZA9	S	979,373	1,011,325	97.78		POOL-00929637	FNMA SF 30 YEAR	
C-13439 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31415BDX4	s	979,372	1,005,928	97.78		POOL-00981718	FNMA SF 30 YEAR	
C-13440 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31415BDX4	S	979,372	1,005,928	97.78		POOL-00981718	FNMA SF 30 YEAR	
C-13441 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg s indicated exchange price appeared not to be unreasonable	9/9/08	9/8/08	9/11/08	NEW	31415BDX4	S	979,372	1,005,928	97.78		POOL-00981718	FNMA SF 30 YEAR	
C-13442 Principal Trade FNMA FNMA SF	30 YEAR prices	e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg sindicated exchange price appeared not to be unreasonable involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/9/08	9/8/08	9/11/08	NEW	31415BDX4	S	979,372	1,005,928	97.78	FNMA SF 30 YEAR	POOL-00981718	FNMA SF 30 YEAR	
C-13860 Principal Trade FNMA FNMA 10	YEAR prices	involved gov't agency innergage-deced security mo of an exchange, nowever a sampling of related Broomerg's indicated exchange price appeared not to be unresonable entering the sampling of related Broomberg entolved gov't agency mortgage-backed security not on an exchange, however a sampling of related Broomberg	9/12/08	9/9/08	9/16/08	NEW	31371N4P7	В	4,587,521	4,471,086	102.38	FNMA 10 YEAR	POOL-00257430	FNMA 10 YEAR	
C-13697 Principal Trade FNMA FNMA 15	YEAR prices	is indicated exchange price appeared not to be unreasonable e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415RVJ0	S	1,032,734	1,049,876	103.02	FNMA 15 YEAR	POOL-00987217	FNMA 15 YEAR	
C-13698 Principal Trade FNMA FNMA 15	YEAR prices	s indicated exchange price appeared not to be unreasonable e involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415QY75	S	1,032,734	1,017,880	103.02	FNMA 15 YEAR	POOL-00986434	FNMA 15 YEAR	
C-13699 Principal Trade FNMA FNMA 15	YEAR prices	involved gov't agency mortgage-backed security not or an accurance, nowever a sampling of related Bloomberg indicated exchange price appeared not to be unreasonable involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415RVJ0	S	1,032,734	1,049,876	103.02	FNMA 15 YEAR	POOL-00987217	FNMA 15 YEAR	
C-13700 Principal Trade FNMA FNMA 15	YEAR prices	sindicated exchange price appeared not to be unreasonable involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415QY75	S	1,032,734	1,017,880	103.02	FNMA 15 YEAR	POOL-00986434	FNMA 15 YEAR	
C-13701 Principal Trade FNMA FNMA 15	YEAR prices	s indicated exchange price appeared not to be unreasonable involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415RVJ0	S	1,021,123	1,049,772	101.87	FNMA 15 YEAR	POOL-00987217	FNMA 15 YEAR	
C-13702 Principal Trade FNMA FNMA 15	YEAR prices	s indicated exchange price appeared not to be unreasonable involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/16/08	NEW	31415QY75	S	1,021,123	1,017,779			POOL-00986434		
C-13703 Principal Trade FNMA FNMA 15		s indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/16/08	NEW	31415RVJ0	S	1,021,123	1,049,772	101.87	FNMA 15 YEAR	POOL-00987217	FNMA 15 YEAR	

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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		Trade Book	Trade	Trade Settle			Buy or Sell			Trade	Trade	
Number (a) Trade Type (b) Asset Type Product Short Description	Reason	Date	Date	Date	Trade Status	s CUSIP	(b)	Net Amount	Trade Quantity		Description 2	Product Description
C-13704 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	9/11/08	9/16/08	NEW	31415QY75	S	1,021,123	1,017,779	101.87 FNMA 15 YEAR	POOL-00986434	FNMA 15 YEAR
C-13709 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	9/11/08	9/16/08	NEW	31415SVC3	S	1,021,122	1,004,450	101.87 FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
C-13710 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	9/11/08	9/16/08	NEW	31415SVC3	S	1,021,122	1,004,450	101.87 FNMA 15 YEAR	POOL-00988111	FNMA 15 YEAR
C-13715 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	31413MG68	s	989,628	1,044,743	98.79 FNMA 15 YEAR	POOL-00949421	FNMA 15 YEAR
C-13716 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	31413MG68	s	989,628	1,044,743	98.79 FNMA 15 YEAR	POOL-00949421	FNMA 15 YEAR
C-13717 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	31413MG68	s	989,628	1,044,743	98.79 FNMA 15 YEAR	POOL-00949421	FNMA 15 YEAR
C-13718 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	31415LU62	s	989,628	1,025,564	98.79 FNMA 15 YEAR	POOL-00983605	FNMA 15 YEAR
C-13719 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	31413MG68	S	989,628	1,044,743	98.79 FNMA 15 YEAR	POOL-00949421	FNMA 15 YEAR
C-13724 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	31415BT25	s	989,628	1,013,756	98.79 FNMA 15 YEAR	POOL-00982169	FNMA 15 YEAR
C-13738 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	31414T7H8	s	989,628	1,026,819	98.79 FNMA 15 YEAR	POOL-00976196	FNMA 15 YEAR
C-13739 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	31414T7H8		989,628	1,026,819	98.79 FNMA 15 YEAR		
C-13740 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	31414T7H8	s	989,628	1,026,819	98.79 FNMA 15 YEAR	POOL-00976196	FNMA 15 YEAR
C-13741 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	31415PD62	s	989,628	1,020,234	98.79 FNMA 15 YEAR	POOL-00984925	FNMA 15 YEAR
C-13742 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	31415PD62	s	989,628	1,020,234	98.79 FNMA 15 YEAR	POOL-00984925	FNMA 15 YEAR
C-13743 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	31414T7H8	s	989,628	1,026,819	98.79 FNMA 15 YEAR	POOL-00976196	FNMA 15 YEAR
C-13869 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	17,434,286	17,662,201	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13870 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13871 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49.354.794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13872 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	9	49.354.794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13873 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1		49.354.794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13874 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1		49.354.794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13875 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	9	49.354.794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/11/08	NEW	31410KJY1		49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPEN30		FNMA SF 30 YEAR
C-13876 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov'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	9/11/08	NEW	31410KJY1	9	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPEN30		FNMA SF 30 YEAR
C-13878 Principal Trade FNMA FNMA SF 30 YEAR FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable. Trade involved gov'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	9/11/08	NEW	31410KJY1	9	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
C-13879 Principal Trade FNMA FNMA SF 30 YEAR C-13879 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	9/12/08	9/11/08	9/11/08	NEW	31410KJY1		49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg							49,354,794		FNMA SF 30 YEAR		
	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S		50,000,000	102.45 NEWPFN30 FNMA SF 30 YEAR		FNMA SF 30 YEAR
C-13881 Principal Trade FNMA FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR

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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 Pro	oduct Short Description	Reason	Trade Book Date	Trade Date	Trade Settle Date	Trade Status	s CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity		Trade Description 2	Product Description
C-13882 Principal Trade FNMA FNMA SI	SF 30 YEAR	frade involved gov'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	9/11/08	NEW	31410KJY1		49.354.794	50.000.000	FNMA SF 30 YEAR 102.45 NEWPFN30	DOOL GOOGGETO	FNMA SF 30 YEAR
C-13662 FINICIPAL HAUE FINITA FINITA SI	ľ	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/11/08	9/11/08	NEW	31410KJ11	3	49,334,794	30,000,000	FNMA SF 30 YEAR	FOOL-00889379	FINNIA SE SU LEAK
C-13883 Principal Trade FNMA FNMA SI	SF 30 YEAR p	orices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	102.45 NEWPFN30 FNMA SF 30	POOL-00889579	FNMA SF 30 YEAR
C-13884 Principal Trade FNMA FNMA S		Frade involved gov'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	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	YEAR 102.45 NEWPFN30 FNMA SF 30	POOL-00889579	FNMA SF 30 YEAR
C-13885 Principal Trade FNMA FNMA SI	SF 30 YEAR p	Frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13886 Principal Trade FNMA FNMA S	SF 30 YEAR p	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg rices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13887 Principal Trade FNMA FNMA SI	SF 30 YEAR p	frade involved gov'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	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13888 Principal Trade FNMA FNMA SI		frade involved gov'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	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30 FNMA SF 30	POOL-00889579	FNMA SF 30 YEAR
C-13889 Principal Trade FNMA FNMA S	SF 30 YEAR p	frade involved gov'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	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	YEAR 102.45 NEWPFN30 FNMA SF 30	POOL-00889579	FNMA SF 30 YEAR
C-13890 Principal Trade FNMA FNMA SI	SF 30 YEAR	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg trices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
	Т	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg trices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30		FNMA SF 30 YEAR
	Т	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg trices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13893 Principal Trade FNMA FNMA S	SF 30 YEAR p	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg trices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13894 Principal Trade FNMA FNMA S	SF 30 YEAR p	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg rices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	s	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13895 Principal Trade FNMA FNMA S		frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price appeared not to be unreasonable	9/12/08	9/11/08	9/11/08	NEW	31410KJY1	S	49,354,794	50,000,000	FNMA SF 30 YEAR 102.45 NEWPFN30	POOL-00889579	FNMA SF 30 YEAR
C-13748 Principal Trade FNMA FNMA 1:		frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg rices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31414E3Q5	s	990,625	1,016,510	98.88 FNMA 15 YEAR	POOL-00964407	FNMA 15 YEAR
C-13749 Principal Trade FNMA FNMA 1:		Frade involved gov'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	31415LVX2	S	989,726	1,027,064	98.79 FNMA 15 YEAR	POOL-00983630	FNMA 15 YEAR
C-13750 Principal Trade FNMA FNMA 1:		frade involved gov'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	31415AWQ 0	S	990,312	1,034,566	98.84 FNMA 15 YEAR	POOL-00981355	FNMA 15 YEAR
C-13751 Principal Trade FNMA FNMA 1:		frade involved gov'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	31415AWQ 0	S	990,312	1,034,566	98.84 FNMA 15 YEAR	POOL-00981355	FNMA 15 YEAR
C-13752 Principal Trade FNMA FNMA 1:		frade involved gov'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	31415AWQ	s	990.312	1.034.566	98.84 FNMA 15 YEAR	POOL-00981355	FNMA 15 YEAR
		frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/12/08	9/12/08	9/16/08	NEW	31415AWQ		990.312	1.034.566	98.84 FNMA 15 YEAR		
C-13753 Principal Trade FNMA FNMA 1: C-13754 Principal Trade FNMA FNMA 1:	1	rices indicated exchange price appeared not to be unreasonable trade involved gov'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	31415AWQ	5	990,312	1,034,566	98.84 FNMA 15 YEAR		
C-13755 Principal Trade FNMA FNMA 1:	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	9/12/08	9/12/08	9/16/08	NEW	31415AWQ 0	s	990.312	1.034.566	98.84 FNMA 15 YEAR		
C-13756 Principal Trade FNMA FNMA 1:	Т	frade involved gov'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	31415AWQ 0	s	990.312	1,034,566	98.84 FNMA 15 YEAR	POOL-00981355	FNMA 15 YEAR
C-13757 Principal Trade FNMA FNMA 1:	Т	Trade involved gov'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	31415AWQ 0	s	990,312	1,034,566	98.84 FNMA 15 YEAR		
C-13758 Principal Trade FNMA FNMA 1:	Т	frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg rices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31415AWQ 0	s	990,312	1,034,566	98.84 FNMA 15 YEAR	POOL-00981355	FNMA 15 YEAR
C-13759 Principal Trade FNMA FNMA 1:		Frade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg rices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31414TA76	s	990,312	1,022,277	98.84 FNMA 15 YEAR	POOL-00975330	FNMA 15 YEAR
C-13760 Principal Trade FNMA FNMA 1:		Frade involved gov't agency mortgage-hacked 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	31414TA76	S	990,312	1,022,277	98.84 FNMA 15 YEAR	POOL-00975330	FNMA 15 YEAR
C-13761 Principal Trade FNMA FNMA 1:		frade involved gov'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	31412HZX0	s	990,312	1,029,208	98.84 FNMA 15 YEAR	POOL-00926058	FNMA 15 YEAR

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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	Bessen			Trade Settle	Total Charles	CUSIP	Buy or Sell	V-4 4	Total Occupies D	Trade	Trade	P. J. D. Walder
Number (a) Trade Type (b) Asset Type Product Short Description	Reason Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	Date	Date	Date	Trade Status				Frade Quantity Pr			Product Description
C-13762 Principal Trade FNMA FNMA 15 YEAR	prices indicated exchange price appeared not to be unreasonable	9/12/08	9/12/08	9/16/08	NEW	31412HZX0	S	990,312	1,029,208	98.84 FNMA 15 Y	EAR POOL-00926058	FNMA 15 YEAR
C-13763 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	31414RQB4	S	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13764 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	31414RQB4	S	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13765 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	31414RQB4	s	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13766 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	31414RQB4	S	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13767 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	31414RQB4	s	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13768 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	31414RQB4	S	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13769 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	31414RQB4	s	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13770 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	31414RQB4	s	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13771 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	31414RQB4	S	990,313	1,026,244	98.84 FNMA 15 Y	EAR POOL-00973950	FNMA 15 YEAR
C-13772 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	31371NU94	s	990,312	1,027,337	98.84 FNMA 15 Y	EAR POOL-00257208	FNMA 15 YEAR
C-13773 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	31415BN54	S	990,312	1,021,279	98.84 FNMA 15 Y	EAR POOL-00982012	P FNMA 15 YEAR
C-13774 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	31415BN54	S	990,312	1,021,279	98.84 FNMA 15 Y	EAR POOL-00982012	PNMA 15 YEAR
C-13775 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	31415LVX2	S	990,312	1,027,064	98.84 FNMA 15 Y	EAR POOL-00983630	FNMA 15 YEAR
C-13776 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	31414DAC0	s	990,312	1,035,984	98.84 FNMA 15 Y	EAR POOL-00962703	FNMA 15 YEAR
C-13777 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	31414DAC0	S	990,312	1,035,984	98.84 FNMA 15 Y	EAR POOL-00962703	FNMA 15 YEAR
C-13778 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	31414TB91	s	990,214	1,021,089	98.84 FNMA 15 Y	EAR POOL-00975364	FNMA 15 YEAR
C-13779 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	31414SAB9	S	990,312	1,028,497	98.84 FNMA 15 Y	EAR POOL-00974402	FNMA 15 YEAR
C-13780 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	31414SAB9	s	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	Prima 15 Year
C-13781 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	31414SAB9	s	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	PNMA 15 YEAR
C-13782 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	P FNMA 15 YEAR
C-13783 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	PNMA 15 YEAR
C-13784 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	31414SAB9	s	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	FNMA 15 YEAR
C-13785 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	FNMA 15 YEAR
C-13786 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	PNMA 15 YEAR
C-13787 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	31414SAB9	s	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	PNMA 15 YEAR
C-13788 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	P FNMA 15 YEAR
C-13789 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	31414SAB9	S	990,624	1,028,497	98.88 FNMA 15 Y	EAR POOL-00974402	PNMA 15 YEAR

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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			Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
Number (a) Trade Type (b) Asset Type	e Product Short Description	Reason	Date	Date	Date	Trade Status	s CUSIP	(b) Net	Amount Trac	de Quantity Pr	rice (% of 100)	Description 1	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	31371NU94	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	31371NU94	S	990,625	1,027,337			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	313384J34	s	_	50,000,000		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	313384J34	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	313384J34	S	-	50,000,000		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	31410F5W1	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		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	31401C5T6	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		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

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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					Trade Book	Trade	Trade Settle			Buy or Sell				Trade	Trade	
Number (a)	Trade Type (b)	Asset Type	Product Short Description	Reason	Date	Date	Date	Trade Status	CUSIP	(b)	Net Amount	Trade Quantity	Price (% of 100)	Description 1	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	FNMΔ	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
				Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg										GNMA-15YR		
C-14769	Principal Trade	GNMA	GNMA-15YR MATURITY	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	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	В	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	В	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	В	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	В	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	36202EVO9	В	1.025.667	1.001.181	102.19	GNMA II- JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14789	Principal Trade		GNMA II-JUMBOS	Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg orices indicated exchange price anneared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVO9	R	1,025,667	1.001.181	102 19	GNMA II- JUMBOS	POOL-00004223	GNMA II-JUMBOS
C-14790	Principal Trade		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 anoeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	D.	1,025,667	1.001,181		GNMA II- JUMBOS		GNMA II-JUMBOS
				Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg						-				GNMA II-		
C-14791	Principal Trade	GNMA2	GNMA II-JUMBOS	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	В	1,025,667	1,001,181	102.19	JUMBOS GNMA II-	POOL-00004223	GNMA II-JUMBOS
C-14792	Principal Trade	GNMA2	GNMA II-JUMBOS	prices indicated exchange price appeared not to be unreasonable	9/18/08	9/17/08	9/22/08	NEW	36202EVQ9	В	1,025,667	1,001,181	102.19	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 anneared 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		GOLD PC 15 YEAR - FHLMC	Trade involved gov't agency mortgage-backed scurrity not on an exchange, however a sampling of related Bloomberg orices indicated exchange orice anoeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	31283KNJ3	s	469,297	21.000.000		GOLD PC 15		GOLD PC 15 YEAR - FHLMC
				Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg								,,		FNMA SF 30		
C-14870	Principal Trade		FNMA SF 30 YEAR	prices indicated exchange price appeared not to be unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg	9/19/08	9/19/08	9/22/08	NEW	31410GBP7 31403DVW	S	170,125	2,066,739		YEAR		FNMA SF 30 YEAR
C-14871	Principal Trade	FNMA	FNMA 20 YEAR	prices indicated exchange price appeared not to be unreasonable	9/19/08	9/19/08	9/22/08	NEW	6	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).

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

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			Product Short		Trade Book	Trade	Trade Settle									Product
iumber (a) Trade Typ	pe (b) Asset Type	Description	Reason	Date	Date	Date	Trade Status	CUSIP	Buy or Sell (b)	Net Amount	Trade Quantity	Price (% of 100)	Trade Description 1	Trade Description 2	Description
2-9397	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/5/08	8/5/08	10/14/08	NEW	N999	В	24859375	25000000	99.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable												
-9398	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/5/08	8/5/08	10/20/08	NEW	N999	В	14915625	15000000	99.4375	FNMA 15 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable												
-9399	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/5/08	8/5/08	10/14/08	NEW	N999	В	30527343.75	30000000	101.7578125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
. ,.,,		[TOLLS]	[i (OLL)	a sampling of related Bloomberg prices indicated exchange price appeared not to be	0.5700	0/3/00	10/14/00		.,,,,,	2	30321343.13	3000000	101.7570125	111111101 30 112110	1002 10010	[ITCLL]
				unreasonable												
2-9482	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/6/08	8/6/08	10/14/08	NEW	N999	В	9589062.5	10000000	95.890625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
C-9795	TB	[NULL]	[NULL]	unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however	8/8/08	8/5/08	8/20/08	NEW	N999	S	4778125	5000000	05 5625	GNMA SF 30 YEAR	POOL-T0808	[NULL]
J-7173	115	[NULL]	[NULL]	a sampling of related Bloomberg prices indicated exchange price appeared not to be	0/0/00	0/3/00	8/20/08	INEW	18999	3	4//0123	3000000	93.3023	GINMA SI 50 TEAK	FOOL-10000	[NULL]
				unreasonable												
C-9796	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/8/08	8/5/08	8/20/08	NEW	N999	S	4790625	5000000	95.8125	GNMA SF 30 YEAR	POOL-T0808	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
2.11244	TTD.	0777	07777	unreasonable	0/12/00	0/12/00	10/14/00		11000	В	25570507.5	25000000	101 55525	F3744 GE 20 1/E 4 D	DOOL TOOLO	0.777.1
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	8/13/08	8/13/08	10/14/08	NEW	N999	В	35579687.5	35000000	101.65625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				unreasonable												
C-11345	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/13/08	8/13/08	10/14/08	NEW	N999	В	24839843.75	25000000	99.359375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
				unreasonable												
C-11469	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/14/08	8/14/08	10/14/08	NEW	N999	В	40678125	40000000	101.6953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable												
C-11738	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/18/08	8/18/08	11/13/08	NEW	N999	R	29912109.38	30000000	99 7070312	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C 11750		[TOLLS]	[i (OLL)	a sampling of related Bloomberg prices indicated exchange price appeared not to be	0.10.00	0/10/00	11/15/00		.,,,,,	2	27712107.50	3000000	>>.7070312	111111101 30 112110	1002 10011	[ITCLL]
				unreasonable												
C-11739	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/18/08	8/18/08	10/22/08	NEW	N999	В	50378906.25	50000000	100.7578125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
C-11754	TB	[NULL]	DITTI	unreasonable	8/18/08	8/18/08	11/13/08	NEW	N999	В	40718750	40000000	101 706975	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11/54	110	[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	8/18/08	8/18/08	11/13/08	NEW	N999	ь	40/18/50	4000000	101.790873	FINMA SF 30 TEAK	POOL-10811	[NULL]
				unreasonable												
C-11801	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/19/08	8/12/08	10/14/08	NEW	N999	В	203562500	200000000	101.78125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
				unreasonable	0.110.000					_						
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	8/19/08	8/19/08	10/22/08	NEW	N999	В	40332812.5	40000000	100.8320312	GNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Broomberg prices indicated exchange price appeared not to be unreasonable												
C-11836	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/19/08	8/19/08	10/22/08	NEW	N999	В	40282812.5	40000000	100.7070312	GNMA SF 30 YEAR	POOL-T0810	[NULL]
		-		a sampling of related Bloomberg prices indicated exchange price appeared not to be												
				unreasonable												
C-11837	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/19/08	8/19/08	11/13/08	NEW	N999	В	39857812.5	40000000	99.6445312	FNMA SF 30 YEAR	POOL-T0811	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable												
C-11959	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/21/08	8/18/08	10/14/08	NEW	N999	S	250290429.7	265000000	94 4492187	FNMA SF 30 YEAR	POOL-T0810	[NULL]
	1.2	[ozz.j	[5115]	a sampling of related Bloomberg prices indicated exchange price appeared not to be	0.21,00	0.10.00	10/1-7/00		,,,		230270127.7	20300000	71.1172107			[CLL]
				unreasonable												
C-11960	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/21/08	8/18/08	10/14/08	NEW	N999	S	85004296.88	90000000	94.4492187	FNMA SF 30 YEAR	POOL-T0810	[NULL]
				a sampling of related Bloomberg prices indicated exchange price appeared not to be												
2 11061	ТВ	INULLI	INTEREST	unreasonable	0/21/00	0/10/00	10/14/08	NEW	None	c	146396289.1	155000000	04.4402102	FNMA SF 30 YEAR	POOL-T0810	DATE I
C-11961	118	[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	8/21/08	8/18/08	10/14/08	NEW	N999	S	146396289.1	155000000	94.4492187	FINMA SF 30 YEAK	POOL-10810	[NULL]
				a sampling of related Broomberg prices indicated exchange price appeared not to be unreasonable												
C-11962	TB	[NULL]	[NULL]	Trade involved gov't agency mortgage-backed security not on an exchange, however	8/21/08	8/18/08	11/13/08	NEW	N999	В	249762500	265000000	94.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
		1		a sampling of related Bloomberg prices indicated exchange price appeared not to be												
	1		1	unreasonable			1		1	1					1	1

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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 Ty	ype (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	ТВ	[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	В	84825000	90000000		FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-11964	ТВ	[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	В	146087500	155000000	94.25	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12002	ТВ	[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	В	75752929.69	75000000	101.0039062	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12003	ТВ	[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	В	40862500	40000000	102.15625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12004	ТВ	[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	В	50179687.5	50000000	100.359375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12062	ТВ	[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	В	250390625	250000000	100.15625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12103	ТВ	[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	В	50289062.5	50000000	100.578125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12223	ТВ	[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	ТВ	[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	ТВ	[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	ТВ	[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	В	255078125	250000000	102.03125	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12267	ТВ	[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	В	45326953.13	45000000	100.7265625	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-12268	ТВ	[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	В	30708984.38	30000000	102.3632812	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-12323	ТВ	[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	В	477812500	500000000	95.5625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12407	ТВ	[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	В	20063281.25	20000000	100.3164062	FNMA 15 YEAR	POOL-T0811	[NULL]
C-12487	ТВ	[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	В	51199218.75	50000000	102.3984375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12444	ТВ	[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	В	4922656.25	5000000	98.453125	FNMA SF 30 YEAR	POOL-T0809	[NULL]
C-12489	ТВ	[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	ТВ	[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	ТВ	[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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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 Ty	pe (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	ТВ	[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	9/5/08	9/4/08	10/14/08	NEW	N999	S	727148437.5	750000000		FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12690	ТВ	[NULL]	[NULL]	unreasonable Trade involved gov'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	50000000	96.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12691	ТВ	[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	В	4831250	5000000	96.625	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12692	ТВ	[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	В	967500000	1000000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12693	ТВ	[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	В	48375000	50000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12694	ТВ	[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	В	725625000	750000000	96.75	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12731	ТВ	[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	В	84462109.38	85000000	99.3671875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12738	ТВ	[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	В	40059375	40000000	100.1484375	GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12866	ТВ	[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	ТВ	[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	В	482968750	500000000	96.59375	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12868	ТВ	[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	ТВ	[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	В	1264843750	1250000000	101.1875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-12872	ТВ	[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	5000000	99.5625	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12873	ТВ	[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	5000000	100.03125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-12875	ТВ	[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	В	20587500	20000000	102.9375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13084	ТВ	[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	100000000	98.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13085	ТВ	[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	150000000	99.3125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13087	ТВ	[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	В	44254687.5	45000000	98.34375	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13479	ТВ	[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	5000000	100.9140625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13302	ТВ	[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	В	45502734.38	45000000	101.1171875	GNMA SF 30 YEAR	POOL-T0811	[NULL]

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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 Typ	pe (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-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	9/9/08	9/9/08	11/19/08	NEW	N999	B	30399609.38	30000000		GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13480	ТВ	[NULL]	[NULL]	unreasonable Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be	9/9/08	9/9/08	10/14/08	NEW	N999	В	5122851.56	5000000	102.4570312	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13304	ТВ	[NULL]	[NULL]	<u>unreasonable</u> <u>Trade involved gov't agency mortgage-backed security not on an exchange, however a sampling of related Bloomberg prices indicated exchange price appeared not to be unreasonable</u>	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	ТВ	[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	В	45952734.38	45000000	102.1171875	GNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13306	ТВ	[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	В	45333984.38	45000000	100.7421875	FNMA SF 30 YEAR	POOL-T0811	[NULL]
C-13307	ТВ	[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	В	100562500	100000000	100.5625	FNMA 15 YEAR	POOL-T0810	[NULL]
C-13319	ТВ	[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	ТВ	[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	ТВ	[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	ТВ	[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	ТВ	[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	В	25820312.5	25000000	103.28125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13550	ТВ	[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	В	100781250	100000000	100.78125	GNMA II-JUMBOS	POOL-T0810	[NULL]
C-13551	ТВ	[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	ТВ	[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	ТВ	[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	В	103453125	100000000	103.453125	GNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13591	ТВ	[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	В	5140625	5000000	102.8125	FNMA 15 YEAR	POOL-T0810	[NULL]
C-13641	ТВ	[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	В	15077343.75	15000000	100.515625	FNMA 15 YEAR	POOL-T0811	[NULL]
C-13620	ТВ	[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	В	511406250	500000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13621	ТВ	[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	В	511406250	500000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]

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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 T	ype (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-13687	ТВ	[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	9/12/08	9/9/08	10/14/08	NEW	N999	В	10103125	10000000	101.03125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13688	ТВ	[NULL]	[NULL]	<u>unreasonable</u> <u>Irade</u> involved gov'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	В	54514687.5	54000000	100.953125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13689	ТВ	[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	В	1022812.5	1000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13690	ТВ	[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	ТВ	[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	В	5178906.25	5000000	103.578125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13692	ТВ	[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	В	1036250	1000000	103.625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-13857	ТВ	[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	ТВ	[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	ТВ	[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	ТВ	[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	В	1035156.25	1000000	103.515625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14204	ТВ	[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	ТВ	[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	ТВ	[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	В	30731250	30000000	102.4375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14207	ТВ	[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	В	260737500	255000000	102.25	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14208	ТВ	[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	В	127841796.9	125000000	102.2734375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14209	ТВ	[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	В	102265625	100000000	102.265625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14210	ТВ	[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	В	102273437.5	100000000	102.2734375	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14211	ТВ	[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	В	103304062.5	101000000	102.28125	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14212	ТВ	[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	В	1034062.5	1000000	103.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]
C-14213	ТВ	[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	В	25851562.5	25000000	103.40625	FNMA SF 30 YEAR	POOL-T0810	[NULL]

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