

CMO: LEHMAN BROTHERS INC.
 CLEARING MEMBER: OCC 00074

COLLATERAL TYPE: GOVERNMENTS (GS & GE)

ASSET MANAGER	PLGR ACCT	CUSIP	GOV CT	COUPON TYPE	RATE	MAT DATE	SUB TYPE	FV FACE VALUE	CURN	MARKET VALUE	COLLATERAL VALUE
AT: C	ID:										
CHASUS33XXX	912810FD5	GS BOND	3.625	04/15/2028	PR	59,175,000	USD	96,873,025.50		92,029,374.23	
CHASUS33XXX	912810FR4	GS BOND	2.375	01/15/2025	PR	175,000,000	USD	207,135,250.00		196,778,487.50	
CHASUS33XXX	912810FS2	GS BOND	2.000	01/15/2026	PR	55,560,000	USD	58,872,487.20		55,928,862.84	
AT: F	ID:										
CHASUS33XXX	912810FH6	GS BOND	3.875	04/15/2029	PR	86,585,000	USD	144,880,082.95		137,636,078.80	
CHASUS33XXX	912810FR4	GS BOND	2.375	01/15/2025	PR	119,445,000	USD	141,378,685.35		134,309,751.08	
CHASUS33XXX	912810FR4	GS BOND	2.375	01/15/2025	PR	26,260,000	USD	31,082,123.80		29,528,017.61	
CHASUS33XXX	912810PV4	GS BOND	1.750	01/15/2028	PR	34,000,000	USD	32,720,580.00		31,084,551.00	
AT: M	ID:										
CHASUS33XXX	912810PV4	GS BOND	1.750	01/15/2028	PR	85,770,000	USD	82,542,474.90		78,415,351.16	
AT: Z	ID: X										
CHASUS33XXX	912795G88	GS BILL		10/02/2008	PR	19,000,000	USD	18,996,200.00		18,901,219.00	
CHASUS33XXX	912795H95	GS BILL		12/04/2008	PR	42,000,000	USD	41,869,800.00		41,660,451.00	
CHASUS33XXX	912795J28	GS BILL		12/11/2008	PR	41,000,000	USD	40,901,600.00		40,697,092.00	
CHASUS33XXX	912795J36	GS BILL		12/18/2008	PR	14,500,000	USD	14,466,650.00		14,394,316.75	
CHASUS33XXX	912795J44	GS BILL		12/26/2008	PR	25,000,000	USD	24,897,500.00		24,773,012.50	
CHASUS33XXX	912795J93	GS BILL		01/29/2009	PR	28,000,000	USD	27,868,400.00		27,729,058.00	
CHASUS33XXX	912795K59	GS BILL		02/26/2009	PR	3,000,000	USD	2,981,400.00		2,966,493.00	
GS TOTAL						814,295,000		967,466,259.70		926,832,116.47	
GE TOTAL						0		0.00		0.00	
USD TOTAL						814,295,000		967,466,259.70		926,832,116.47	
CM TOTAL						814,295,000		967,466,259.70		926,832,116.47	

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