

LEHMAN BROTHERS

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
NEW YORK, NY 10019

LBI INTERCOMPANY VS. 066
LEHMAN BROTHERS INC
GEORGE PARAGHAM
70 HUDSON ST 7TH FLOOR
JERSEY CITY, NJ 07302-4585

FUTURES/FOREIGN EXCHANGE CONFIRMATION

SEP 12, 2008	
IR NUMBER	ACCOUNT
099	28186366
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US NON-SEGREGATED ACCOUNT

- - - - - F O R E I G N E X C H A N G E S E T T L E M E N T S - - - - -

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	B	1,104.17	CR	12SEP08 USD/NOK	6,299.29	DB TYPE 5.7050000	
9/12/08	S	34,675.53	DB	12SEP08 USD/NOK	200,000.00	CR TYPE 5.7677560	
9/11/08	S	34,234.71	DB	12SEP08 USD/NOK	199,246.00	CR TYPE 5.8200000	
9/11/08	S	121,847.82	DB	12SEP08 USD/NOK	709,398.00	CR TYPE 5.8220000	
9/11/08	S	27,617.49	DB	12SEP08 USD/NOK	160,789.00	CR TYPE 5.8220000	
9/11/08	S	41,104.77	DB	12SEP08 USD/NOK	239,312.00	CR TYPE 5.8220000	
9/11/08	S	22,301.27	DB	12SEP08 USD/NOK	129,838.00	CR TYPE 5.8220000	
Net		1,341,720.17	DB*		7,875,188.72	CR*	
8/14/08	B	31,510.52	CR	12SEP08 USD/PLN	70,000.00	DB TYPE 2.2214800	
8/14/08	B	54,018.04	CR	12SEP08 USD/PLN	120,000.00	DB TYPE 2.2214800	
8/14/08	B	31,510.52	CR	12SEP08 USD/PLN	70,000.00	DB TYPE 2.2214800	
8/14/08	B	535,678.92	CR	12SEP08 USD/PLN	1,190,000.00	DB TYPE 2.2214800	
8/14/08	B	22,507.52	CR	12SEP08 USD/PLN	50,000.00	DB TYPE 2.2214800	
9/03/08	B	34,224.89	CR	12SEP08 USD/PLN	80,000.00	DB TYPE 2.3374800	
9/03/08	B	25,668.67	CR	12SEP08 USD/PLN	60,000.00	DB TYPE 2.3374800	
9/03/08	B	12,834.33	CR	12SEP08 USD/PLN	30,000.00	DB TYPE 2.3374800	
9/03/08	B	329,414.58	CR	12SEP08 USD/PLN	770,000.00	DB TYPE 2.3374800	
9/12/08	S	493,723.85	DB	12SEP08 USD/PLN	1,180,000.00	CR TYPE 2.3900000	
9/12/08	S	20,920.50	DB	12SEP08 USD/PLN	50,000.00	CR TYPE 2.3900000	
9/12/08	S	58,577.41	DB	12SEP08 USD/PLN	140,000.00	CR TYPE 2.3900000	
9/12/08	S	25,104.60	DB	12SEP08 USD/PLN	60,000.00	CR TYPE 2.3900000	
9/12/08	S	41,800.95	DB	12SEP08 USD/PLN	100,000.00	CR TYPE 2.3922900	
9/10/08	S	316,764.14	DB	12SEP08 USD/PLN	780,000.00	CR TYPE 2.4624000	
9/10/08	S	32,488.63	DB	12SEP08 USD/PLN	80,000.00	CR TYPE 2.4624000	
9/10/08	S	16,244.31	DB	12SEP08 USD/PLN	40,000.00	CR TYPE 2.4624000	
Net		71,743.60	CR*		10,000.00	DB*	
8/14/08	B	448,988.10	CR	12SEP08 USD/SEK	2,820,000.00	DB TYPE 6.28079000	
8/14/08	B	673,482.16	CR	12SEP08 USD/SEK	4,230,000.00	DB TYPE 6.28079000	
8/14/08	B	332,760.69	CR	12SEP08 USD/SEK	2,090,000.00	DB TYPE 6.28079000	
8/14/08	B	7,126,492.05	CR	12SEP08 USD/SEK	44,760,000.00	DB TYPE 6.28079000	
8/14/08	B	232,454.83	CR	12SEP08 USD/SEK	1,460,000.00	DB TYPE 6.28079000	
8/21/08	B	818,278.61	CR	12SEP08 USD/SEK	5,190,000.00	DB TYPE 6.34258300	
8/21/08	B	59,912.50	CR	12SEP08 USD/SEK	380,000.00	DB TYPE 6.34258300	
8/21/08	B	105,635.20	CR	12SEP08 USD/SEK	670,000.00	DB TYPE 6.34258300	
8/21/08	B	39,416.12	CR	12SEP08 USD/SEK	250,000.00	DB TYPE 6.34258300	
8/15/08	B	36,165.80	CR	12SEP08 USD/SEK	230,000.00	DB TYPE 6.35960000	
8/15/08	B	50,317.63	CR	12SEP08 USD/SEK	320,000.00	DB TYPE 6.35960000	
8/15/08	B	23,586.39	CR	12SEP08 USD/SEK	150,000.00	DB TYPE 6.35960000	
8/15/08	B	526,762.69	CR	12SEP08 USD/SEK	3,350,000.00	DB TYPE 6.35960000	
8/18/08	B	10,999.51	CR	12SEP08 USD/SEK	70,000.00	DB TYPE 6.36391900	
8/20/08	S	3,414,385.19	DB	12SEP08 USD/SEK	21,810,000.00	CR TYPE 6.38768000	
8/20/08	S	244,220.12	DB	12SEP08 USD/SEK	1,560,000.00	CR TYPE 6.38768000	
8/20/08	S	358,502.62	DB	12SEP08 USD/SEK	2,290,000.00	CR TYPE 6.38768000	
8/20/08	S	154,985.85	DB	12SEP08 USD/SEK	990,000.00	CR TYPE 6.38768000	
8/27/08	B	1,224,493.43	CR	12SEP08 USD/SEK	7,830,000.00	DB TYPE 6.39448100	
8/27/08	B	81,320.13	CR	12SEP08 USD/SEK	520,000.00	DB TYPE 6.39448100	
8/27/08	B	118,852.49	CR	12SEP08 USD/SEK	760,000.00	DB TYPE 6.39448100	
8/27/08	B	56,298.55	CR	12SEP08 USD/SEK	360,000.00	DB TYPE 6.39448100	
8/26/08	B	658,992.27	CR	12SEP08 USD/SEK	4,220,000.00	DB TYPE 6.40371700	
8/26/08	B	37,478.23	CR	12SEP08 USD/SEK	240,000.00	DB TYPE 6.40371700	
8/26/08	B	65,586.91	CR	12SEP08 USD/SEK	420,000.00	DB TYPE 6.40371700	
8/26/08	B	26,547.08	CR	12SEP08 USD/SEK	170,000.00	DB TYPE 6.40371700	
8/29/08	B	1,042,045.60	CR	12SEP08 USD/SEK	6,680,000.00	DB TYPE 6.41046800	
8/29/08	B	51,478.30	CR	12SEP08 USD/SEK	330,000.00	DB TYPE 6.41046800	

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FUTURES/FOREIGN EXCHANGE CONFIRMATION

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I T E M I Z E D		C A S H		A C T I V I T Y	
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 51,060,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 119,050,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 55,160,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 1,215,880,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 35,090,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 54,920,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 120,640,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 57,230,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 500,630,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 16,450,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 22,380,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 48,400,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 24,120,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 7,000,000,000DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 346,945,625DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 104,809,121DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 156,425,698DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 162,663,963DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 3,848,318,424DB
		SLIIGB2LXXX			
9/12/08	CURRENCY DELIVERED			9/12/08	MXN 255,446,290.00DB
		142486562			
9/12/08	CURRENCY DELIVERED			9/12/08	MXN 3,481,479.33DB
		142486562			
9/12/08	CURRENCY DELIVERED			9/12/08	NOK 1,030,000.00DB
		142486563			
9/12/08	CURRENCY DELIVERED			9/12/08	NOK 8,590,391.47DB
		142486563			
9/12/08	CURRENCY DELIVERED			9/12/08	NOK 857,486.46DB
		142486563			
9/12/08	CURRENCY RECEIVED			9/12/08	NOK 709,398.00DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	NOK 160,789.00DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	NOK 239,312.00DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	NOK 129,838.00DB
		SLIIGB2LXXX			
9/12/08	CURRENCY RECEIVED			9/12/08	NOK 199,246.00DB
		SLIIGB2LXXX			

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----- I T E M I Z E D C A S H A C T I V I T Y -----			
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 NOK 200,000.00DB
9/12/08	CURRENCY DELIVERED	SLIIGB2LXXX	9/12/08 PLN 780,000.00DB
		142486565	
9/12/08	CURRENCY DELIVERED	142486565	9/12/08 PLN 80,000.00DB
		142486565	
9/12/08	CURRENCY DELIVERED	142486565	9/12/08 PLN 40,000.00DB
		142486565	
9/12/08	CURRENCY DELIVERED	142486565	9/12/08 PLN 24,120,000.00DB
		142486565	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 PLN 1,180,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 PLN 50,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 PLN 140,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 PLN 60,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 PLN 100,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 21,810,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 1,560,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 2,290,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 990,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 19,910,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 550,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 1,200,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 1,930,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 960,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 120,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 4,240,244.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 44,564,028.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 1,485,502.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 3,398,275.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 2,102,866.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 40,377.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SEK 4,250,000.00DB
		SLIIGB2LXXX	
9/12/08	CURRENCY RECEIVED	SLIIGB2LXXX	9/12/08 SGD 1,570,000.00DB
		SLIIGB2LXXX	
----- C O N T I N U E D O N N E X T P A G E -----			

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SEP 15, 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE SETTLEMENTS -----							
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	B	9,353.27	CR	15SEP08 USD/CAD	10,012.67	DB TYPE 1.0705000	
9/10/08	S	2,107.40	DB	15SEP08 USD/CAD	2,255.97	CR TYPE 1.0705000	
Net		59,238,353.02	DB*		62,991,052.84	CR*	
9/11/08	B	52,220.64	CR	15SEP08 USD/CHF	59,489.75	DB TYPE 1.1392000	
9/11/08	B	41,099.22	CR	15SEP08 USD/CHF	46,849.00	DB TYPE 1.1399000	
9/11/08	B	182,307.22	CR	15SEP08 USD/CHF	207,812.00	DB TYPE 1.1399000	
Net		275,627.08	CR*		314,150.75	DB*	
9/11/08	S	150,000.00	DB	15SEP08 USD/ILS	543,435.00	CR TYPE 3.622900	
9/11/08	S	200,000.00	DB	15SEP08 USD/ILS	725,000.00	CR TYPE 3.625000	
9/11/08	S	1,500,000.00	DB	15SEP08 USD/ILS	5,452,500.00	CR TYPE 3.635000	
9/11/08	B	55,437.02	CR	15SEP08 USD/ILS	201,568.99	DB TYPE 3.636000	
9/11/08	S	100,000.00	DB	15SEP08 USD/ILS	363,790.00	CR TYPE 3.637900	
Net		1,894,562.98	DB*		6,883,156.01	CR*	
9/11/08	S	146,921.73	DB	15SEP08 USD/NOK	857,486.46	CR TYPE .1713400	
9/10/08	B	1,477.69	CR	15SEP08 USD/NOK	8,480.90	DB TYPE 5.7393000	
9/11/08	B	48,646.19	CR	15SEP08 USD/NOK	283,617.00	DB TYPE 5.8302000	
9/11/08	B	131,699.60	CR	15SEP08 USD/NOK	767,835.00	DB TYPE 5.8302000	
Net		34,901.75	CR*		202,446.44	DB*	
9/10/08	S	56,553.50	DB	15SEP08 USD/SEK	381,259.92	CR TYPE 6.74157900	
9/11/08	B	167,425.15	CR	15SEP08 USD/SEK	1,145,841.00	DB TYPE 6.84390000	
9/11/08	S	84,194.39	DB	15SEP08 USD/SEK	576,218.00	CR TYPE 6.84390000	
9/11/08	S	161.60	DB	15SEP08 USD/SEK	1,106.00	CR TYPE 6.84390000	
9/11/08	B	759,401.24	CR	15SEP08 USD/SEK	5,200,000.00	DB TYPE 6.84750000	
Net		785,916.90	CR*		5,387,257.08	DB*	
9/10/08	B	271.05	CR	15SEP08 USD/SGD	389.04	DB TYPE 1.4353000	
9/11/08	S	67,409.43	DB	15SEP08 USD/SGD	97,393.15	CR 1.4448000	
Net		67,138.38	DB*		97,004.11	CR*	
9/11/08	B	13,521.71	CR	15SEP08 USD/TRY	17,084.68	DB TYPE 1.26350	
9/09/08	B	54,413.03	CR	15SEP08 USD/ZAR	432,190.72	DB TYPE 7.9427800	

----- ITEMIZED CASH ACTIVITY -----			
9/15/08	CURRENCY DELIVERED		9/15/08 AUD 1,575,000.00CR
		143039227	
9/15/08	CURRENCY DELIVERED		9/15/08 AUD 250,000.00CR
		143039227	
9/15/08	CURRENCY DELIVERED		9/15/08 AUD 5,398.63CR
		143039227	
9/15/08	CURRENCY DELIVERED		9/15/08 CAD 1,190.46CR
		143993076	
9/15/08	CURRENCY DELIVERED		9/15/08 CAD 10,012.67CR
		143993076	
9/15/08	CURRENCY DELIVERED		9/15/08 CHF 59,489.75CR
		143039266	
9/15/08	CURRENCY DELIVERED		9/15/08 CHF 46,849.00CR
		143039266	
9/15/08	CURRENCY DELIVERED		9/15/08 CHF 207,812.00CR
		143039266	
9/15/08	CURRENCY RECEIVED		9/15/08 EUR 3,980.91CR
		SLIIGB2LXXX	
9/15/08	CURRENCY RECEIVED		9/15/08 EUR 5,587.00CR
		SLIIGB2LXXX	

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I T E M I Z E D		C A S H		A C T I V I T Y	
9/15/08	CURRENCY RECEIVED			9/15/08	EUR 444,321.00CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	EUR 42,437.31CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	EUR 21,218.66CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	EUR 15,849.39CR
		SLIIGB2LXXX			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 31,093.00CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 28,756.00CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 42,122.00CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 306,335.00CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 609,720.00CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 61,804.65CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 30,673.42CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 21,974.99CR
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	ILS 201,568.99CR
		143039464			
9/15/08	CURRENCY DELIVERED			9/15/08	NOK 8,480.90CR
		143039500			
9/15/08	CURRENCY DELIVERED			9/15/08	NOK 283,617.00CR
		143039500			
9/15/08	CURRENCY DELIVERED			9/15/08	NOK 767,835.00CR
		143039500			
9/15/08	CURRENCY DELIVERED			9/15/08	SEK 5,200,000.00CR
		143039707			
9/15/08	CURRENCY DELIVERED			9/15/08	SEK 1,145,841.00CR
		143039707			
9/15/08	CURRENCY DELIVERED			9/15/08	SGD 389.04CR
		143039740			
9/15/08	CURRENCY DELIVERED			9/15/08	TRY 17,084.68CR
		143602446			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 13,165,937.84CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 32,914,844.59CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 12,225,513.71CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 940,424.13CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 56,553.50CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 2,107.40CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 200,000.00CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 150,000.00CR
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 67,409.43CR
		SLIIGB2LXXX			

- - - - C O N T I N U E D O N N E X T P A G E - - - -

LEHMAN BROTHERS

LEHMAN BROTHERS
 COMMERCIAL CORP
 745 7TH AVE
 NEW YORK, NY 10019

FUTURES/FOREIGN EXCHANGE CONFIRMATION

LBI INTERCOMPANY VS. 066
 LEHMAN BROTHERS INC
 GEORGE PARAGHAM
 70 HUDSON ST 7TH FLOOR
 JERSEY CITY, NJ 07302-4585

SEP 15, 2008	
IR NUMBER	ACCOUNT
099	28186366
Page 5	

US NON-SEGREGATED ACCOUNT

I T E M I Z E D		C A S H		A C T I V I T Y	
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 21,500,000.00DB
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 3,951.48DB
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 1,287,445.00DB
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	GBP 4,448.15DB
		143993078			
9/15/08	CURRENCY DELIVERED			9/15/08	ILS 725,000.00DB
		143039464			
9/15/08	CURRENCY DELIVERED			9/15/08	ILS 543,435.00DB
		143039464			
9/15/08	CURRENCY DELIVERED			9/15/08	ILS 363,790.00DB
		143039464			
9/15/08	CURRENCY DELIVERED			9/15/08	ILS 5,452,500.00DB
		143039464			
9/15/08	CURRENCY DELIVERED			9/15/08	NOK 857,486.46DB
		143039500			
9/15/08	CURRENCY DELIVERED			9/15/08	SEK 381,259.92DB
		143039707			
9/15/08	CURRENCY DELIVERED			9/15/08	SEK 576,218.00DB
		143039707			
9/15/08	CURRENCY DELIVERED			9/15/08	SEK 1,106.00DB
		143039707			
9/15/08	CURRENCY DELIVERED			9/15/08	SGD 97,393.15DB
		143039740			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 54,413.03DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 1,121.38DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 271.05DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 1,477.69DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 9,353.27DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 52,220.64DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 759,401.24DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 48,646.19DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 131,699.60DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 55,437.02DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 13,521.71DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 41,099.22DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 182,307.22DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 167,425.15DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 1,269,292.50DB
		SLIIGB2LXXX			
9/15/08	CURRENCY RECEIVED			9/15/08	USD 201,475.00DB
		SLIIGB2LXXX			

- - - - C O N T I N U E D O N N E X T P A G E - - - -

LEHMAN BROTHERS

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
NEW YORK, NY 10019

LEHMAN BROS INTL EUROPE
L NY EQ PROGRAM TRDG (00P6)
25 BANK STREET
LONDON E14 5LE
ENGLAND

FUTURES/FOREIGN EXCHANGE CONFIRMATION

SEP 15, 2008	
IR NUMBER	ACCOUNT
099	02220356
Page 1	

US NON-SEGREGATED ACCOUNT

----- OPENING ACCOUNT BALANCES -----

AUS DOLLAR	OCR
CAN DOLLAR	OCR
DAN KRONE	OCR
EURO	OCR
ISR SHEKEL	OCR
NOR KRONE	OCR
SW KRONA	OCR
SIN DOLLAR	OCR
US DOLLAR	OCR
SA RAND	OCR

----- FOREIGN EXCHANGE SETTLEMENTS -----

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/11/08	B	47,390.00	CR	15SEP08	AUD/USD	37,665.57	DB DELY .79480000
9/11/08	S	1,930,064.00	DB	15SEP08	EUR/USD	2,688,579.15	CR DELY 1.3930000
9/12/08	B	948,340.39	CR	15SEP08	USD/CAD	1,007,422.00	DB DELY 1.0623000
9/11/08	S	13,861.49	DB	15SEP08	USD/DKK	74,098.00	CR DELY 5.3456000
9/11/08	S	28,089.32	DB	15SEP08	USD/ILS	101,262.00	CR DELY 3.605000
9/11/08	B	63,855.78	CR	15SEP08	USD/NOK	370,785.00	DB DELY 5.8066000
9/11/08	B	75,008.79	CR	15SEP08	USD/SEK	512,100.00	DB DELY 6.82720000
9/11/08	S	57,047.91	DB	15SEP08	USD/SGD	82,400.00	CR DELY 1.4444000
9/11/08	B	2,418,175.84	CR	15SEP08	USD/ZAR	20,083,434.00	DB DELY 8.3052000

----- ITEMIZED CASH ACTIVITY -----

9/15/08	CURRENCY DELIVERED					9/15/08	CAD	1,007,422.00	CR
9/15/08	CURRENCY RECEIVED	143993076				9/15/08	EUR	1,930,064.00	CR
9/15/08	CURRENCY DELIVERED	SLIIGB2LXXX				9/15/08	NOK	370,785.00	CR
9/15/08	CURRENCY DELIVERED	143039500				9/15/08	SEK	512,100.00	CR
9/15/08	CURRENCY RECEIVED	143039707				9/15/08	USD	13,861.49	CR
9/15/08	CURRENCY RECEIVED	SLIIGB2LXXX				9/15/08	USD	57,047.91	CR
9/15/08	CURRENCY RECEIVED	SLIIGB2LXXX				9/15/08	USD	28,089.32	CR
9/15/08	CURRENCY RECEIVED	SLIIGB2LXXX				9/15/08	USD	37,665.57	CR
9/15/08	CURRENCY DELIVERED	SLIIGB2LXXX				9/15/08	ZAR	20,083,434.00	CR
		143041277							

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