

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
099	[REDACTED]
Page 1	

US NON-SEGREGATED ACCOUNT



----- OPENING ACCOUNT BALANCES -----
 AUS DOLLAR 0CR
 CAN DOLLAR 0CR
 SWISSFRANC 0CR
 CZ KORUNA 0CR
 DAN KRONE 0CR
 EURO 0CR
 POUND STG 0CR
 HUN FORINT 0CR
 J YEN 3DB
 NOR KRONE 0CR
 NZ DOLLAR 0CR
 SW KRONA .56CR
 US DOLLAR 2.00CR

		F O R E I G N E X C H A N G E C O N F I R M A T I O N S					
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/02/08	S	45,475,216.01	DB	3SEP08 EUR/GBP	37,000,000.00	CR DELY .813630	
9/02/08	B	45,712,218.52	CR	8OCT08 EUR/GBP	37,220,305.40	DB DELY .814231	
9/02/08	B	3,117,752.44	CR	4SEP08 USD/DKK	16,000,000.00	DB DELY 5.1319020	
9/02/08	S	3,122,172.87	DB	22SEP08 USD/DKK	16,039,613.60	CR DELY 5.1373240	
9/02/08	S	201,755.55	DB	4SEP08 USD/HUF	33,033,437.00	CR DELY 163.73000	
9/03/08	B	15,684.00	CR	5SEP08 AUD/USD	13,093.00	DB DELY .83480000	
9/03/08	B	191,273,161.98	CR	9SEP08 AUD/USD	160,000,000.00	DB DELY .83650000	
9/03/08	S	195,606,148.09	DB	9DEC08 AUD/USD	161,879,736.04	CR DELY .82758000	
9/03/08	B	63,199,311.45	CR	4SEP08 EUR/GBP	51,400,000.00	DB DELY .813300	
9/03/08	S	63,525,957.23	DB	8OCT08 EUR/GBP	51,702,315.49	CR DELY .813877	
9/03/08	B	10,653,416.00	CR	5SEP08 EUR/USD	15,388,859.41	DB DELY 1.4445000	
9/03/08	S	20,000,000.00	DB	5SEP08 NZD/USD	13,700,040.00	CR DELY .6850020	
9/03/08	B	20,357,194.44	CR	21NOV08 NZD/USD	13,787,520.65	DB DELY .6772800	
9/04/08	B	15,000,000.00	CR	10SEP08 EUR/USD	21,711,585.00	DB DELY 1.4474390	
9/04/08	B	19,449,087.69	CR	8SEP08 USD/DKK	100,847,448.38	DB DELY 5.1852020	
9/04/08	S	19,561,983.21	DB	18NOV08 USD/DKK	101,832,309.71	CR DELY 5.2056230	
9/04/08	S	11,604,037.91	DB	8SEP08 USD/JPY	1,256,601,265	CR DELY 108.29000	
9/05/08	B	111,289,724.25	CR	8SEP08 EUR/GBP	90,000,000.00	DB DELY .808700	
9/05/08	S	111,724,472.34	DB	6OCT08 EUR/GBP	90,406,437.50	CR DELY .809191	
9/05/08	S	895,176.58	DB	9SEP08 EUR/USD	1,275,000.00	CR DELY 1.4243000	
9/05/08	B	16,000,000.00	CR	10SEP08 EUR/USD	22,821,088.00	DB DELY 1.4263180	

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 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 2	

US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE CONFIRMATIONS -----								
Date	B/S	Base Currency	Maturity	Currency Pair	Counter	Amount	Rate	Net Present Value
9/05/08	S	2,249.13DB	9SEP08	USD/CZK	39,000.00CR	DELY	17.340000	
9/05/08	S	23,893.02DB	9SEP08	USD/HUF	4,014,506.00CR	DELY	168.02000	
9/05/08	S	709,817.86DB	9SEP08	USD/JPY	75,453,639CR	DELY	106.30000	
9/08/08	B	627,654.00CR	10SEP08	AUD/USD	513,734.80DB	DELY	.81850000	
9/08/08	S	99,255,583.13DB	10SEP08	EUR/GBP	80,000,000.00CR	DELY	.806000	
9/08/08	B	99,665,839.54CR	10OCT08	EUR/GBP	80,385,981.21DB	DELY	.806555	
9/08/08	B	15,000,000.00CR	10SEP08	EUR/USD	21,328,500.00DB	DELY	1.4219000	
9/08/08	B	4,953,228.19CR	10SEP08	USD/DKK	26,000,000.00DB	DELY	5.2491020	
9/08/08	S	4,980,741.55DB	18NOV08	USD/DKK	26,246,759.72CR	DELY	5.2696490	
9/08/08	B	1,182,827.49CR	10SEP08	USD/HUF	200,737,653.00DB	DELY	169.71000	
9/08/08	S	12,089,307.46DB	10SEP08	USD/JPY	1,314,712,186CR	DELY	108.75000	
9/08/08	B	62,755,224.60CR	10SEP08	USD/SEK	418,000,000.00DB	DELY	6.66080000	
9/08/08	S	62,900,913.13DB	15OCT08	USD/SEK	419,968,954.17CR	DELY	6.67667500	
9/09/08	S	3,126,172.31DB	11SEP08	EUR/CHF	5,000,000.00CR	DELY	1.5994000	
9/09/08	B	3,138,669.41CR	10OCT08	EUR/CHF	5,010,719.36DB	DELY	1.5964470	
9/09/08	B	1,895,985.48CR	11SEP08	USD/DKK	10,000,000.00DB	DELY	5.2743020	
9/09/08	S	1,906,397.14DB	18NOV08	USD/DKK	10,093,532.11CR	DELY	5.2945590	
9/09/08	S	46,909,204.63DB	11SEP08	USD/SEK	315,000,000.00CR	DELY	6.71510000	
9/09/08	B	47,035,046.89CR	15OCT08	USD/SEK	316,575,262.50DB	DELY	6.73062500	
9/10/08	B	16,500,000.00CR	8OCT08	EUR/GBP	13,257,436.50DB	DELY	.803481	
9/10/08	B	6,458,181.66CR	12SEP08	EUR/NOK	52,000,000.00DB	DELY	8.0518020	
9/10/08	S	6,480,041.19DB	30SEP08	EUR/NOK	52,212,420.00CR	DELY	8.0574210	
9/10/08	B	78,948,751.64CR	12SEP08	EUR/SEK	751,000,000.00DB	DELY	9.5125000	
9/10/08	S	79,230,310.11DB	13OCT08	EUR/SEK	754,000,000.00CR	DELY	9.5165600	
9/10/08	S	43,336,637.87DB	12SEP08	EUR/USD	61,200,000.00CR	DELY	1.4122000	
9/10/08	B	43,533,625.46CR	15OCT08	EUR/USD	61,368,568.21DB	DELY	1.4096820	
9/11/08	S	3,231,917.00DB	15SEP08	AUD/USD	2,569,697.21CR	DELY	.79510000	
9/11/08	S	19,906,765.78DB	12SEP08	EUR/GBP	15,800,000.00CR	DELY	.793700	
9/11/08	B	19,991,297.05CR	16OCT08	EUR/GBP	15,878,727.40DB	DELY	.794282	

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**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	[REDACTED]
Page 3	

US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE CONFIRMATIONS -----

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/11/08	S	14,824,409.90	15SEP08	EUR/USD	20,600,000.00	DELY 1.3896000	
9/11/08	B	14,887,742.56	16OCT08	EUR/USD	20,653,050.64	DELY 1.3872520	
9/11/08	B	3,594,277.91	15SEP08	USD/CHF	4,100,000.00	DELY 1.1407020	
9/11/08	S	3,616,404.76	8DEC08	USD/CHF	4,122,083.02	DELY 1.1398290	
9/11/08	S	1,436,563.98	15SEP08	USD/CZK	25,438,675.00	DELY 17.708000	
9/11/08	S	744,263.51	15SEP08	USD/HUF	129,449,753.00	DELY 173.93000	
9/12/08	B	163,440.00	16SEP08	AUD/USD	132,419.09	DELY .81020000	
9/12/08	S	25,195,263.29	15SEP08	EUR/GBP	20,000,000.00	DELY .793800	
9/12/08	B	25,306,388.51	17OCT08	EUR/GBP	20,102,509.31	DELY .794365	
9/12/08	S	8,466,709.60	16SEP08	USD/JPY	906,152,982	DELY 107.02540	

----- 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.							
8/28/08	B	321,964.00	2SEP08	AUD/USD	278,563.25	DELY .86520000	
8/28/08	B	8,754,448.40	2SEP08	GBP/NOK	86,100,000.00	DELY 9.835000	
8/29/08	B	491,320.00	3SEP08	AUD/USD	424,201.27	DELY .86339100	
8/29/08	B	64,342,290.27	3SEP08	EUR/USD	94,859,838.55	DELY 1.4743000	
8/29/08	B	1,873,185.35	3SEP08	USD/DKK	9,500,000.00	DELY 5.0715750	
8/29/08	S	38,304.06	3SEP08	USD/HUF	6,157,623.00	DELY 160.75640	
8/29/08	S	5,617,552.16	3SEP08	USD/JPY	610,148,743	DELY 108.61470	
9/02/08	S	45,475,216.01	3SEP08	EUR/GBP	37,000,000.00	DELY .813630	
9/02/08	B	3,117,752.44	4SEP08	USD/DKK	16,000,000.00	DELY 5.1319020	
9/02/08	S	201,755.55	4SEP08	USD/HUF	33,033,437.00	DELY 163.73000	
9/03/08	B	63,199,311.45	4SEP08	EUR/GBP	51,400,000.00	DELY .813300	
9/03/08	B	15,684.00	5SEP08	AUD/USD	13,093.00	DELY .83480000	
9/03/08	B	10,653,416.00	5SEP08	EUR/USD	15,388,859.41	DELY 1.4445000	
9/03/08	S	20,000,000.00	5SEP08	NZD/USD	13,700,040.00	DELY .6850020	
6/09/08	S	19,433,740.67	8SEP08	USD/DKK	92,587,315.60	DELY 4.7642560	
6/16/08	S	334,119.81	8SEP08	USD/DKK	1,617,517.75	DELY 4.8411310	
7/03/08	S	825,311.94	8SEP08	USD/DKK	3,932,900.25	DELY 4.7653500	

----- CONTINUE ON NEXT PAGE -----

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**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 4	

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.								
7/09/08	S	1,452,484.08	8SEP08	USD/DKK	6,904,990.22	CR DELY	4.7539180	
7/14/08	S	1,392,045.41	8SEP08	USD/DKK	6,547,758.43	CR DELY	4.7036960	
7/28/08	B	296,048.59	8SEP08	USD/DKK	1,407,619.58	DB DELY	4.7546910	
7/30/08	B	480,963.20	8SEP08	USD/DKK	2,311,891.98	DB DELY	4.8067960	
8/06/08	S	19,032,660.78	8SEP08	EUR/GBP	15,077,750.00	CR DELY	.792204	
8/22/08	B	26,150,482.18	8SEP08	USD/DKK	131,784,988.86	DB DELY	5.0394860	
9/04/08	B	19,449,087.69	8SEP08	USD/DKK	100,847,448.38	DB DELY	5.1852020	
9/04/08	S	11,604,037.91	8SEP08	USD/JPY	1,256,601,265	CR DELY	108.29000	
9/05/08	B	111,289,724.25	8SEP08	EUR/GBP	90,000,000.00	DB DELY	.808700	
9/06/08	S	183,194,987.50	9SEP08	AUD/USD	173,925,321.13	CR DELY	.94940000	
9/03/08	B	191,273,161.98	9SEP08	AUD/USD	160,000,000.00	DB DELY	.83650000	
9/05/08	S	895,176.58	9SEP08	EUR/USD	1,275,000.00	CR DELY	1.4243000	
9/05/08	S	2,249.13	9SEP08	USD/CZK	39,000.00	CR DELY	17.340000	
9/05/08	S	23,893.02	9SEP08	USD/HUF	4,014,506.00	CR DELY	168.02000	
9/05/08	S	709,817.86	9SEP08	USD/JPY	75,453,639	CR DELY	106.30000	
8/11/08	S	1,340,207.65	10SEP08	EUR/USD	2,004,532.50	CR DELY	1.4956880	
9/04/08	B	15,000,000.00	10SEP08	EUR/USD	21,711,585.00	DB DELY	1.4474390	
9/05/08	B	16,000,000.00	10SEP08	EUR/USD	22,821,088.00	DB DELY	1.4263180	
9/08/08	B	627,654.00	10SEP08	AUD/USD	513,734.80	DB DELY	.81850000	
9/08/08	S	99,255,583.13	10SEP08	EUR/GBP	80,000,000.00	CR DELY	.806000	
9/08/08	B	15,000,000.00	10SEP08	EUR/USD	21,328,500.00	DB DELY	1.4219000	
9/08/08	B	4,953,228.19	10SEP08	USD/DKK	26,000,000.00	DB DELY	5.2491020	
9/08/08	B	1,182,827.49	10SEP08	USD/HUF	200,737,653.00	DB DELY	169.71000	
9/08/08	S	12,089,307.46	10SEP08	USD/JPY	1,314,712,186	CR DELY	108.75000	
9/08/08	B	62,755,224.60	10SEP08	USD/SEK	418,000,000.00	DB DELY	6.66080000	
9/09/08	S	3,126,172.31	11SEP08	EUR/CHF	5,000,000.00	CR DELY	1.5994000	
9/09/08	B	1,895,985.48	11SEP08	USD/DKK	10,000,000.00	DB DELY	5.2743020	
9/09/08	S	46,909,204.63	11SEP08	USD/SEK	315,000,000.00	CR DELY	6.71510000	

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**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 5	

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.							
6/10/08	B	8,313,623.13	12SEP08	EUR/CZK	203,245,555.56	DB DELY 24.447290	
8/05/08	B	28,291,507.07	12SEP08	EUR/USD	43,734,426.20	DB DELY 1.5458500	
9/10/08	B	6,458,181.66	12SEP08	EUR/NOK	52,000,000.00	DB DELY 8.0518020	
9/10/08	B	78,948,751.64	12SEP08	EUR/SEK	751,000,000.00	DB DELY 9.5125000	
9/10/08	S	43,336,637.87	12SEP08	EUR/USD	61,200,000.00	CR DELY 1.4122000	
9/11/08	S	19,906,765.78	12SEP08	EUR/GBP	15,800,000.00	CR DELY .793700	
7/21/08	S	50,650,812.50	15SEP08	NZD/USD	38,150,191.98	CR DELY .7532000	
9/11/08	S	3,231,917.00	15SEP08	AUD/USD	2,569,697.21	CR DELY .79510000	
9/11/08	S	14,824,409.90	15SEP08	EUR/USD	20,600,000.00	CR DELY 1.3896000	
9/11/08	B	3,594,277.91	15SEP08	USD/CHF	4,100,000.00	DB DELY 1.1407020	
9/11/08	S	1,436,563.98	15SEP08	USD/CZK	25,438,675.00	CR DELY 17.708000	
9/11/08	S	744,263.51	15SEP08	USD/HUF	129,449,753.00	CR DELY 173.93000	
9/12/08	S	25,195,263.29	15SEP08	EUR/GBP	20,000,000.00	CR DELY .793800	
6/24/08	S	7,509,603.73	16SEP08	USD/JPY	804,840,278	CR DELY 107.17480	
9/12/08	B	163,440.00	16SEP08	AUD/USD	132,419.09	DB DELY .81020000	
9/12/08	S	8,466,709.60	16SEP08	USD/JPY	906,152,982	CR DELY 107.02540	
6/17/08	B	131,397,047.93	19SEP08	USD/CAD	133,999,366.46	DB TYPE 1.0198050	
6/18/08	B	10,619,246.34	19SEP08	EUR/CZK	254,031,805.56	DB TYPE 23.921830	
8/14/08	S	740,696.97	22SEP08	USD/DKK	3,717,794.38	CR TYPE 5.0193190	
8/19/08	S	1,779,075.90	22SEP08	USD/DKK	9,039,573.60	CR TYPE 5.0810500	
8/21/08	B	12,830,000.00	22SEP08	EUR/GBP	10,179,899.35	DB TYPE .793445	
8/25/08	S	1,463,609.56	22SEP08	USD/CHF	1,602,687.59	CR TYPE 1.0950240	
8/25/08	S	1,191,291.11	22SEP08	USD/DKK	6,021,435.70	CR TYPE 5.0545460	
8/27/08	S	3,873,392.56	22SEP08	USD/DKK	19,664,636.88	CR TYPE 5.0768510	
8/29/08	S	1,876,053.96	22SEP08	USD/DKK	9,524,827.27	CR TYPE 5.0770540	
9/02/08	S	3,122,172.87	22SEP08	USD/DKK	16,039,613.60	CR TYPE 5.1373240	
8/27/08	S	25,086,934.81	24SEP08	EUR/GBP	20,062,674.03	CR TYPE .799726	
6/23/08	B	90,785,663.57	26SEP08	EUR/USD	139,976,513.59	DB TYPE 1.5418350	

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**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	[REDACTED]
Page 6	

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.							
8/01/08	S	39,591,316.36	26SEP08	EUR/USD	61,356,167.43	1.5497380	
8/25/08	S	75,575,832.57	26SEP08	EUR/USD	111,548,492.93	1.4759810	
8/22/08	B	11,540,746.36	29SEP08	USD/CZK	190,674,711.11	16.521870	
8/26/08	B	44,212,941.06	29SEP08	EUR/GBP	35,182,801.55	.795758	
6/26/08	S	62,599,089.95	30SEP08	EUR/NOK	500,575,000.00	7.9965220	
7/16/08	S	4,517,797.73	30SEP08	EUR/NOK	36,560,391.06	8.0925250	
7/18/08	B	213,867.98	30SEP08	EUR/NOK	1,727,303.89	8.0764960	
9/10/08	S	6,480,041.19	30SEP08	EUR/NOK	52,212,420.00	8.0574210	

----- Foreign Exchange Settlement Summary -----

CURR	LONG	SHORT	NET
AUD	192,893,223.98	186,426,904.50	6,466,319.48
USD	755,016,300.59	654,020,079.60	100,996,220.99
GBP	196,694,872.43	186,762,700.90	9,932,171.53
NOK	589,347,811.06	139,827,303.89	449,520,507.17
EUR	576,158,524.42	486,239,105.91	89,919,418.51
DKK	175,598,363.68	297,851,948.80	122,253,585.12
HUF	172,655,319.00	200,737,653.00	28,082,334.00
JPY	4,967,909,093		4,967,909,093
NZD	0	70,650,812.50	70,650,812.50
CZK	25,477,675.00	647,952,072.23	622,474,397.23
SEK	315,000,000.00	1,169,000,000.00	854,000,000.00
CHF	6,602,687.59	4,100,000.00	2,502,687.59
CAD	0	133,999,366.46	133,999,366.46

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

9/02/08	CURRENCY RECEIVED	9/02/08	NOK	86,100,000.00
9/02/08	CURRENCY RECEIVED	9/02/08	USD	278,563.25
9/02/08	CURRENCY DELIVERED	9/02/08	AUD	321,964.00
9/02/08	CURRENCY DELIVERED	9/02/08	GBP	8,754,448.40
9/03/08	CURRENCY RECEIVED	9/03/08	DKK	9,500,000.00
9/03/08	CURRENCY RECEIVED	9/03/08	USD	99,066,710.69
9/03/08	CURRENCY DELIVERED	9/03/08	AUD	491,320.00
9/03/08	CURRENCY DELIVERED	9/03/08	EUR	18,867,074.26
9/03/08	CURRENCY DELIVERED	9/03/08	GBP	37,000,000.00
9/03/08	CURRENCY DELIVERED	9/03/08	HUF	6,157,623.00
9/03/08	CURRENCY DELIVERED	9/03/08	JPY	610,148,743
9/04/08	CURRENCY RECEIVED	9/04/08	DKK	16,000,000.00
9/04/08	CURRENCY RECEIVED	9/04/08	GBP	51,400,000.00
9/04/08	CURRENCY DELIVERED	9/04/08	EUR	63,199,311.45
9/04/08	CURRENCY DELIVERED	9/04/08	HUF	33,033,437.00
9/04/08	CURRENCY DELIVERED	9/04/08	USD	2,915,996.89
9/05/08	CURRENCY RECEIVED	9/05/08	NZD	20,000,000.00
9/05/08	CURRENCY RECEIVED	9/05/08	USD	1,701,912.41
9/05/08	CURRENCY DELIVERED	9/05/08	AUD	15,684.00
9/05/08	CURRENCY DELIVERED	9/05/08	EUR	10,653,416.00
9/08/08	CURRENCY RECEIVED	9/08/08	DKK	124,761,466.55
9/08/08	CURRENCY RECEIVED	9/08/08	GBP	74,922,250.00

----- CONTINUED ON NEXT PAGE -----

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 7	

US NON-SEGREGATED ACCOUNT

I T E M I Z E D		C A S H		A C T I V I T Y	
9/08/08	CURRENCY DELIVERED	9/08/08	EUR	92,257,063.47DB	
9/08/08	CURRENCY DELIVERED	9/08/08	JPY	1,256,601,265DB	
9/08/08	CURRENCY DELIVERED	9/08/08	USD	11,334,841.84DB	
9/09/08	CURRENCY RECEIVED	9/09/08	EUR	895,176.58CR	
9/09/08	CURRENCY DELIVERED	9/09/08	AUD	8,078,174.48DB	
9/09/08	CURRENCY DELIVERED	9/09/08	CZK	39,000.00DB	
9/09/08	CURRENCY DELIVERED	9/09/08	HUF	4,014,506.00DB	
9/09/08	CURRENCY DELIVERED	9/09/08	JPY	75,453,639DB	
9/09/08	CURRENCY DELIVERED	9/09/08	USD	14,464,361.12DB	
9/10/08	CURRENCY RECEIVED	9/10/08	DKK	26,000,000.00CR	
9/10/08	CURRENCY RECEIVED	9/10/08	EUR	54,595,790.78CR	
9/10/08	CURRENCY RECEIVED	9/10/08	HUF	200,737,653.00CR	
9/10/08	CURRENCY RECEIVED	9/10/08	SEK	418,000,000.00CR	
9/10/08	CURRENCY RECEIVED	9/10/08	USD	7,568,402.48CR	
9/10/08	CURRENCY DELIVERED	9/10/08	AUD	627,654.00DB	
9/10/08	CURRENCY DELIVERED	9/10/08	GBP	80,000,000.00DB	
9/10/08	CURRENCY DELIVERED	9/10/08	JPY	1,314,712,186DB	
9/11/08	CURRENCY RECEIVED	9/11/08	DKK	10,000,000.00CR	
9/11/08	CURRENCY RECEIVED	9/11/08	EUR	3,126,172.31CR	
9/11/08	CURRENCY RECEIVED	9/11/08	USD	45,013,219.15CR	
9/11/08	CURRENCY DELIVERED	9/11/08	CHF	5,000,000.00DB	
9/11/08	CURRENCY DELIVERED	9/11/08	SEK	315,000,000.00DB	
9/12/08	CURRENCY RECEIVED	9/12/08	CZK	203,245,555.56CR	
9/12/08	CURRENCY RECEIVED	9/12/08	NOK	52,000,000.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	SEK	751,000,000.00CR	
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	58,768,659.85DB	
9/12/08	CURRENCY DELIVERED	9/12/08	GBP	15,800,000.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	17,465,573.80DB	
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	3,231,917.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	CHF	4,100,000.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	EUR	40,019,673.19CR	
9/15/08	CURRENCY RECEIVED	9/15/08	NZD	50,650,812.50CR	
9/15/08	CURRENCY DELIVERED	9/15/08	CZK	25,438,675.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	GBP	20,000,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	HUF	129,449,753.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	62,733,339.61DB	
9/16/08	CURRENCY DELIVERED	9/16/08	AUD	163,440.00DB	
9/16/08	CURRENCY DELIVERED	9/16/08	JPY	1,710,993,260DB	
9/19/08	CURRENCY RECEIVED	9/19/08	CAD	133,999,366.46CR	
9/19/08	CURRENCY RECEIVED	9/19/08	CZK	254,031,805.56CR	
9/19/08	CURRENCY DELIVERED	9/19/08	EUR	10,619,246.34DB	
9/19/08	CURRENCY DELIVERED	9/19/08	USD	131,397,047.93DB	
		Total Cash	AUD	6,466,319.48DB**	
		Total Cash	CAD	133,999,366.46CR**	
		Total Cash	CHF	900,000.00DB**	
		Total Cash	CZK	431,799,686.12CR**	
		Total Cash	DKK	186,261,466.55CR**	
		Total Cash	EUR	155,727,958.51DB**	
		Total Cash	GBP	35,232,198.40DB**	
		Total Cash	HUF	28,082,334.00CR**	
		Total Cash	JPY	4,967,909,093DB**	
		Total Cash	NOK	138,100,000.00CR**	
		Total Cash	NZD	70,650,812.50CR**	
		Total Cash	SEK	854,000,000.00CR**	
		Total Cash	USD	86,682,353.21DB**	

--- CLOSING ACCOUNT BALANCES ---
 AUS DOLLAR 0CR*

--- CONTINUED ON NEXT PAGE ---

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 8	

US NON-SEGREGATED ACCOUNT



----- CLOSING ACCOUNT BALANCES -----

CAN DOLLAR 0CR*
 SWISSFRANC 1,602,687.59CR*
 CZ KORUNA 190,674,711.11DB*
 DAN KRONE 64,007,881.43CR*
 EURO 65,808,540.00DB*
 POUND STG 25,300,026.87DB*
 HUN FORINT 0CR*
 J YEN 3DB*
 NOR KRONE 587,620,507.17CR*
 NZ DOLLAR 0CR*
 SW KRONA .56CR*
 US DOLLAR 14,313,869.78CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value	
9/03/08	S	195,606,148.09DB	9DEC08	AUD/USD	161,879,736.04CR TYPE	.82758000	7,537,382.62CR	USD
					Net Present Value		7,537,382.62CR*	USD
					Undiscounted MTM	.78874790	7595,797.51CR*	USD
9/09/08	B	3,138,669.41CR	10OCT08	EUR/CHF	5,010,719.36DB TYPE	1.5964470	37,369.99DB	USD
					Net Present Value		37,369.99DB*	USD
					Undiscounted MTM	1.5830560	42,029.92DB*	CHF
					Undiscounted MTM In Base		37,414.07DB*	USD
8/25/08	B	3,144,415.06CR	25NOV08	EUR/CZK	76,451,012.45DB TYPE	24.313270	52,613.57DB	USD
					Net Present Value		52,613.57DB*	USD
					Undiscounted MTM	24.026885	900,512.78DB*	CZK
					Undiscounted MTM In Base		52,937.40DB*	USD
8/27/08	B	100,206,218.92CR	1OCT08	EUR/GBP	80,451,063.89DB TYPE	.802855	1,939,326.84DB	USD
					Net Present Value		1,939,326.84DB*	USD
					Undiscounted MTM	.791964	1091,275.78DB*	GBP
					Undiscounted MTM In Base		1939,448.05DB*	USD
9/05/08	S	111,724,472.34DB	6OCT08	EUR/GBP	90,406,437.50CR TYPE	.809191	3,387,050.14CR	USD
					Net Present Value		3,387,050.14CR*	USD
					Undiscounted MTM	.792129	1906,209.43CR*	GBP
					Undiscounted MTM In Base		3389,025.92CR*	USD
9/10/08	B	16,500,000.00CR	8OCT08	EUR/GBP	13,257,436.50DB TYPE	.803481	330,811.07DB	USD
9/03/08	S	63,525,957.23DB	8OCT08	EUR/GBP	51,702,315.49CR TYPE	.813877	2,447,012.16CR	USD
9/02/08	B	45,712,218.52CR	8OCT08	EUR/GBP	37,220,305.40DB TYPE	.814231	1,789,580.14DB	USD
Net		1,313,738.71DB*			1,224,573.59CR*		326,620.95CR*	USD
					Net Present Value		326,620.95CR*	USD
					Undiscounted MTM	.792196	183,834.25CR*	GBP
					Undiscounted MTM In Base		326,911.28CR*	USD
9/08/08	B	99,665,839.54CR	10OCT08	EUR/GBP	80,385,981.21DB TYPE	.806555	2,530,461.79DB	USD
					Net Present Value		2,530,461.79DB*	USD
					Undiscounted MTM	.792264	1424,324.51DB*	GBP
					Undiscounted MTM In Base		2533,446.01DB*	USD
9/11/08	B	19,991,297.05CR	16OCT08	EUR/GBP	15,878,727.40DB TYPE	.794282	68,958.61DB	USD
					Net Present Value		68,958.61DB*	USD
					Undiscounted MTM	.792340	38,823.10DB*	GBP
					Undiscounted MTM In Base		69,087.91DB*	USD
9/12/08	B	25,306,388.51CR	17OCT08	EUR/GBP	20,102,509.31DB TYPE	.794365	90,441.22DB	USD
					Net Present Value		90,441.22DB*	USD

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

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	[REDACTED]
Page 9	

US NON-SEGREGATED ACCOUNT

FOREIGN EXCHANGE				OPEN POSITIONS		
Date	B/S	Base Currency Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
				Undiscounted MTM	.792352	50,918.99DB* GBP
				Undiscounted MTM In Base		90,620.51DB* USD
7/02/08	B	7,190,618.69CR 30OCT08	EUR/RON	26,576,526.68DB TYPE	3.69600	147,606.88CR USD
				Net Present Value		147,606.88CR* USD
				Undiscounted MTM	3.75069	393,277.94CR* RON
				Undiscounted MTM In Base		147,640.71CR* USD
9/10/08	S	79,230,310.11DB 13OCT08	EUR/SEK	754,000,000.00CR TYPE	9.5165600	2,774,829.03DB USD
				Net Present Value		2,774,829.03DB* USD
				Undiscounted MTM	9.7594074	19240874.79DB* SEK
				Undiscounted MTM In Base		2779,069.73DB* USD
8/04/08	B	78,523,635.58CR 6NOV08	EUR/SEK	742,417,181.71DB TYPE	9.4546970	3,724,719.91CR USD
				Net Present Value		3,724,719.91CR* USD
				Undiscounted MTM	9.7846076	25905779.77CR* SEK
				Undiscounted MTM In Base		3739,766.16CR* USD
8/07/08	B	107,490,170.81CR 12NOV08	EUR/SEK	1,009,747,615.97DB TYPE	9.3938600	6,041,861.50CR USD
				Net Present Value		6,041,861.50CR* USD
				Undiscounted MTM	9.7850792	42052218.63CR* SEK
				Undiscounted MTM In Base		6070,285.53CR* USD
2/04/08	S	4,000,000.00 10DEC08	EUR/SEK	38,300,000.00	9.5750000	16,899.29DB USD
		Exp 12/08/08 10:00 NY Call/	Euro			USD
				Market Rate	.0292539	USD
				Net Market Value @	6.92554510	16,899.29DB USD
8/29/08	S	64,958,204.61DB 10OCT08	EUR/USD	95,583,139.92CR TYPE	1.4714560	4,039,274.40CR USD
				Net Present Value		4,039,274.40CR* USD
				Undiscounted MTM	1.4092000	4044,037.98CR* USD
9/10/08	B	43,533,625.46CR 15OCT08	EUR/USD	61,368,568.21DB TYPE	1.4096820	8,539.32CR USD
				Net Present Value		8,539.32CR* USD
				Undiscounted MTM	1.4098785	8,554.35CR* USD
9/11/08	B	14,887,742.56CR 16OCT08	EUR/USD	20,653,050.64DB TYPE	1.3872520	338,243.57CR USD
				Net Present Value		338,243.57CR* USD
				Undiscounted MTM	1.4100142	338,877.78CR* USD
7/23/08	B	101,859,096.32CR 24OCT08	EUR/USD	159,646,817.44DB TYPE	1.5673300	15,870,427.77DB USD
				Net Present Value		15,870,427.77DB* USD
				Undiscounted MTM	1.4111007	15913375.32DB* USD
8/28/08	S	8,833,204.73DB 30OCT08	GBP/NOK	87,000,000.00CR TYPE	9.849200	944,311.22DB USD
				Net Present Value		944,311.22DB* USD
				Undiscounted MTM	10.480109	5572,951.04DB* NOK
				Undiscounted MTM In Base		947,442.74DB* USD
7/14/08	B	6,206,263.61CR 30OCT08	GBP/USD	12,267,269.62DB TYPE	1.9765950	1,233,801.74DB USD
				Net Present Value		1,233,801.74DB* USD
				Undiscounted MTM	1.7777500	1234,084.49DB* USD
7/09/08	B	55,717,719.98CR 8OCT08	GBP/USD	109,500,920.72DB TYPE	1.9652800	10,409,197.68DB USD
				Net Present Value		10,409,197.68DB* USD
				Undiscounted MTM	1.7782937	10418450.30DB* USD
9/03/08	B	20,357,194.44CR 21NOV08	NZD/USD	13,787,520.65DB TYPE	.6772800	226,316.06DB USD

CONTINUED ON NEXT PAGE

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 10	

US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE OPEN POSITIONS -----										
Date	B/S	Base	Currency	Maturity	Currency	Pair	Counter	Amount	Rate	Net Present Value
										Net Present Value 226,316.06DB* USD
										Undiscounted MTM .6660993 227,607.68DB* USD
7/10/08	B	4,139,208.47	CR	15OCT08	USD/CAD		4,185,025.37	DB TYPE	1.0110690	205,019.30CR USD
										Net Present Value 205,019.30CR* USD
										Undiscounted MTM 1.0638556 218,494.74CR* CAD
										Undiscounted MTM In Base 205,380.07CR* USD
8/26/08	B	108,757,215.54	CR	20NOV08	USD/CAD		114,463,924.15	DB TYPE	1.0524720	975,339.21CR USD
										Net Present Value 975,339.21CR* USD
										Undiscounted MTM 1.0620498 1041,654.86CR* CAD
										Undiscounted MTM In Base 980,796.63CR* USD
9/11/08	S	3,616,404.76	DB	8DEC08	USD/CHF		4,122,083.02	CR TYPE	1.1398290	74,544.84CR USD
										Net Present Value 74,544.84CR* USD
										Undiscounted MTM 1.1166361 83,874.91CR* CHF
										Undiscounted MTM In Base 75,113.92CR* USD
7/17/08	S	3,904,023.86	DB	20OCT08	USD/DKK		18,425,349.01	CR TYPE	4.7195790	424,478.76DB USD
7/22/08	S	274,055.41	DB	20OCT08	USD/DKK		1,298,200.48	CR TYPE	4.7370000	28,898.35DB USD
7/24/08	S	317,075.29	DB	20OCT08	USD/DKK		1,517,144.05	CR TYPE	4.7848070	30,579.43DB USD
8/21/08	B	3,501,127.33	CR	20OCT08	USD/DKK		17,634,660.17	DB TYPE	5.0368520	171,439.76CR USD
Net		994,027.23	DB*				3,606,033.37	CR*		
										Net Present Value 312,516.78DB* USD
										Undiscounted MTM 5.2968172 1659,147.16DB* DKK
										Undiscounted MTM In Base 313,234.74DB* USD
8/19/08	S	107,164.50	DB	22OCT08	USD/DKK		547,591.00	CR TYPE	5.1098170	3,774.71DB USD
										Net Present Value 3,774.71DB* USD
										Undiscounted MTM 5.2968580 20,044.14DB* DKK
										Undiscounted MTM In Base 3,784.16DB* USD
9/04/08	S	19,561,983.21	DB	18NOV08	USD/DKK		101,832,309.71	CR TYPE	5.2056230	335,129.58DB USD
9/08/08	S	4,980,741.55	DB	18NOV08	USD/DKK		26,246,759.72	CR TYPE	5.2696490	25,445.19DB USD
9/09/08	S	1,906,397.14	DB	18NOV08	USD/DKK		10,093,532.11	CR TYPE	5.2945590	821.76DB USD
Net		26,449,121.90	DB*				138,172,601.54	CR*		
										Net Present Value 361,396.53DB* USD
										Undiscounted MTM 5.2968545 1924,548.81DB* DKK
										Undiscounted MTM In Base 363,338.05DB* USD
8/26/08	B	6,216,826.10	CR	9OCT08	USD/HUF		1,009,975,000.00	DB TYPE	162.45830	347,724.83CR USD
										Net Present Value 347,724.83CR* USD
										Undiscounted MTM 172.09425 59905025.06CR* HUF
										Undiscounted MTM In Base 348,094.29CR* USD
7/25/08	B	5,615,324.96	CR	7OCT08	USD/JPY		603,125,208	DB TYPE	107.40700	57,701.66DB USD
										Net Present Value 57,701.66DB* USD
										Undiscounted MTM 106.31375 6,138,954DB* JPY
										Undiscounted MTM In Base 57,743.74DB* USD
8/08/08	B	7,724,255.16	CR	15OCT08	USD/SEK		48,445,269.33	DB TYPE	6.27183700	726,895.50CR USD
9/08/08	S	62,900,913.13	DB	15OCT08	USD/SEK		419,968,954.17	CR TYPE	6.67667500	2,248,379.94DB USD
9/09/08	B	47,035,046.89	CR	15OCT08	USD/SEK		316,575,262.50	DB TYPE	6.73062500	1,315,450.11CR USD
Net		8,141,611.08	DB*				54,948,422.34	CR*		
										Net Present Value 206,034.33DB* USD
										Undiscounted MTM 6.92463000 1429,221.99DB* SEK
										Undiscounted MTM In Base 206,396.88DB* USD
7/25/08	S	166,608.82	DB	27OCT08	USD/SEK		1,011,457.00	CR TYPE	6.07084900	20,508.23DB USD
8/25/08	S	2,538,802.44	DB	27OCT08	USD/SEK		16,129,265.78	CR TYPE	6.35310000	209,354.70DB USD

----- CONTINUED ON NEXT PAGE -----

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 11	

US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE OPEN POSITIONS -----

Date	B/S	Base Currency	Maturity	Currency Pair	Counter	Amount	Rate	Net Present Value
						17,140,722.78CR*		
								229,862.93DB* USD
								Undiscounted MTM 6.92594920 1596,818.17DB* SEK
								Undiscounted MTM In Base 230,555.86DB* USD
								Total FX Forward NPV 10,195,414.99DB* USD
								Total FX Undiscounted MTM 10,147,755.51DB* USD
								Total FX Long Option value 0CR* USD
								Total FX Short Option Value 16,899.29DB* USD
								Net FX Option Value 16,899.29DB* USD

----- Foreign Exchange Position Delta Summary -----

Curr	Notional	USD Equivalent	Delta	Notional	Delta USD Equiv
AUD	195,606,148.09DB	154,283,938.53DB	195,606,148.09DB	154,283,938.53DB	
GBP	52,096,491.86DB	92,708,415.73DB	52,096,491.86DB	92,708,415.73DB	
NOK	87,000,000.00CR	14,790,641.03CR	87,000,000.00CR	14,790,641.03CR	
EUR	343,710,992.14CR	485,132,060.56CR	346,806,748.94CR	489,504,782.68CR	
DKK	142,326,225.91CR	26,869,956.68CR	142,326,225.91CR	26,869,956.68CR	
HUF	1,009,975,000.00DB	5,868,731.81DB	1,009,975,000.00DB	5,868,731.81DB	
JPY	603,125,208DB	5,673,069DB	603,125,208DB	5,673,069DB	
NZD	20,357,194.44CR	13,559,912.97CR	20,357,194.44CR	13,559,912.97CR	
CZK	76,451,012.45DB	4,494,236.57DB	76,451,012.45DB	4,494,236.57DB	
SEK	887,775,652.56DB	128,092,374.77DB	917,577,476.21DB	132,392,864.21DB	
CHF	888,636.34DB	768,908.42DB	888,636.34DB	768,908.42DB	
CAD	118,648,949.52DB	111,710,247.31DB	118,648,949.52DB	111,710,247.31DB	
RON	26,576,526.68DB	9,977,109.97DB	26,576,526.68DB	9,977,109.97DB	
Sum of the Absolute Values:		1,053,929,603.05		1,062,602,814.61	

----- Foreign Exchange Position Summary -----

CURR	LONG	SHORT	NET
AUD	0CR	195,606,148.09DB	195,606,148.09DB*
USD	440,451,880.41CR	477,498,317.39DB	37,046,436.98DB*
GBP	204,032,736.58CR	256,129,228.44DB	52,096,491.86DB*
NOK	87,000,000.00CR	0CR	87,000,000.00CR*
EUR	667,149,936.43CR	323,438,944.29DB	343,710,992.14CR*
DKK	159,960,886.08CR	17,634,660.17DB	142,326,225.91CR*
HUF	0CR	1,009,975,000.00DB	1,009,975,000.00DB*
JPY	CR	603,125,208DB	603,125,208DB*
NZD	20,357,194.44CR	0CR	20,357,194.44CR*
CZK	0CR	76,451,012.45DB	76,451,012.45DB*
SEK	1,229,409,676.95CR	2,117,185,329.51DB	887,775,652.56DB*
CHF	4,122,083.02CR	5,010,719.36DB	888,636.34DB*
CAD	0CR	118,648,949.52DB	118,648,949.52DB*
RON	0CR	26,576,526.68DB	26,576,526.68DB*

----- M A R G I N R E Q U I R E M E N T S U M M A R Y -----

Margin Requirement	Equity	Margin
Initial	Excess/Deficit	Call/Excess
AUD	0CR	0CR
CAD	0CR	0CR
CHF	1,602,687.59CR	1,602,687.59CR
CZK	190,674,711.11DB	190,674,711.11DB
DKK	64,007,881.43CR	64,007,881.43CR
EUR	65,808,540.00DB	65,808,540.00DB
GBP	25,300,026.87DB	25,300,026.87DB
HUF	0CR	0CR
JPY	3DB	3DB
NOK	587,620,507.17CR	587,620,507.17CR
NZD	0CR	0CR

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 12	

US NON-SEGREGATED ACCOUNT



M A R G I N R E Q U I R E M E N T S U M M A R Y							
Margin Requirement		Equity		Margin			
Initial		Excess/Deficit		Call/Excess			
SEK	0CR		.56CR		.56CR		
USD	67,810,492.89DB		4,101,555.50CR		63,708,937.39DB		
Total Value in Base Currency							
USD	67,810,492.89DB		31,063,223.07DB		98,873,715.96DB		
A C C O U N T V A L U E S U M M A R Y							
Account Balance	Unrealized G/L on Futures	Net Present Value on Forwards	Net Option Value	Collateral Market Value	Net Liquidating Value		
CHF	1,602,687.59CR	0CR	0CR	0CR	1,602,687.59CR		
CZK	190,674,711.11DB	0CR	0CR	0CR	190,674,711.11DB		
DKK	64,007,881.43CR	0CR	0CR	0CR	64,007,881.43CR		
EUR	65,808,540.00DB	0CR	0CR	0CR	65,808,540.00DB		
GBP	25,300,026.87DB	0CR	0CR	0CR	25,300,026.87DB		
JPY	3DB	CR	CR	CR	3DB		
NOK	587,620,507.17CR	0CR	0CR	0CR	587,620,507.17CR		
SEK	.56CR	0CR	0CR	0CR	.56CR		
USD	14,313,869.78CR	0CR	10,195,414.99DB	16,899.29DB	4,101,555.50CR		
Total Value in Base Currency							
USD	20,850,908.79DB	0CR	10,195,414.99DB	16,899.29DB	31,063,223.07DB		
P R O F I T & L O S S S U M M A R Y							
Futures Profit and Loss		Options Long Premium		Options Short Premium		Commission	Fees
YTD SEK	0CR	0CR	6,177,400.00CR			0CR	0CR
Net USD	0CR*	0CR*	892,135.30CR*			0CR*	0CR*

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
099	[REDACTED]
Page 1	

Combined Regcode Summary

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***** CURRENCY CONVERSION RATES *****  
*  
* Base Currency - USD  
* AUS DOLLAR AUD .7911000 *  
* CAN DOLLAR CAD 1.0643714 *  
* SWISSFRANC CHF 1.1241200 *  
* CZ KORUNA CZK 17.0267610 *  
* DAN KRONE DKK 5.2984045 *  
* EURO EUR 1.4073570 *  
* POUND STG GBP 1.7768300 *  
* HUN FORINT HUF 171.8800000 *  
* J YEN JPY 106.3940000 *  
* NOR KRONE NOK 5.8704880 *  
* NZ DOLLAR NZD .6705000 *  
* SW KRONA SEK 6.9242860 *  
*****
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Understanding Your Futures/Foreign Exchange Monthly Statement

The following sections may appear on your statement depending upon the activity in your account.

Opening Account Balances	This represents the cash balance of your account at the beginning of the statement period by currency.
Trade Confirmations	Listing of all trades and trade adjustments during the statement period.
Realized Futures Gains/Losses	Listing of gains/losses resulting from futures contracts which were closed out or settled during the statement period.
Foreign Exchange Settlements	This represents proceeds and costs for foreign exchange contracts settled during the statement period.
Itemized Cash Activity	Listing of cash activity in the account during the statement period by currency.
Closing Account Balances	This represents the deposits made to the account including credit adjustments, plus any realized profits less cash withdrawals, realized losses, and charges to the account at the end of the statement period by currency.
Open Futures And Open Forward Positions	Listing of all futures and forward contracts in the account as of the statement date. Unrealized gains/losses, based on settlement prices for the close of business on the statement date, are shown by contract.
Open Option Positions	Listing of all options in the account as of the statement date. The Option Premium Value is the cost of purchasing or the proceeds selling the option, based on option premium prices as of the close of business on the statement date.
Collateral Positions	Listing of non-cash property in the account on the statement date. The margin value of collateral may be less than the collateral's market value. Some collateral may not be used for margin on certain exchanges or for certain transactions. Some collateral, such as guarantees or letters of credit, are not included in your account's Total Value Summary.
Margin Summary	This represents a summary of margin status as of close of business on the statement date.
Account Grand Total Value Summary	Listing of all cash, collateral (exclusive of guarantees or letters of credit), long and short option premium values and net unrealized gains and losses in the account.
Profit & Loss Summary	A current month and current year listing of realized futures gains and losses, option premium cost of purchasing or proceeds of selling the option, and commission and fees charged to your account.
Commissions And Fees	Commissions on futures and options on futures as well as exchange, clearing and National Futures Association fees, where applicable, are charged to your account on each transaction.
Interest Charges	Interest is charged on any outstanding cash deficit, as well as obligations arising with respect to special arrangements you may have with our Firm.
London Metal Exchange	All contracts for the sale or purchase of LME contracts will be LME registered client contracts and be cleared by Lehman Brothers International (Europe). Lehman Brothers Inc. acts as carrying broker only. For business conducted over-the-counter ('OTC'), e.g. if the contract issued is currently outside the LME prompt structure, you should note that such contracts will NOT be LME registered client contracts.
Other Information	Kindly retain this information for your tax records. All checks should be sent to the office servicing your account. Our Firm's most recent financial statement is available on request.
Errors and Complaints	Within the earlier of the seven days of our mailing of this statement, any written confirmation, daily statement or other notice with respect to transactions in the account, you must notify the Office Manager of the office servicing the account of any disputed entries therein or any complaints regarding the activity or handling of the account.