

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
099	
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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.
Exp 3/10/09 9:15 BEJ /Put Euro Premium Amount 9/12/08 203,250.00CR USD

Net Amount Due USD 203,250.00CR*

The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/12/07 S	3,200,000.00DB	15SEP08	GBP/USD	6,420,000.00CR	DELY	2.0062500	
9/11/08 B	20,000,000.00CR	15SEP08	GBP/USD	37,000,000.00DB	DELY	1.8500000	
9/12/08 B	20,000,000.00CR	15SEP08	USD/TRY	23,980,000.00DB	DELY	1.19900	
8/31/07 B	26,250,000.00CR	17SEP08	USD/JPY	2,954,831,250DB	DELY	112.56500	
9/13/07 S	10,500,000.00DB	17SEP08	EUR/USD	14,646,450.00CR	DELY	1.3949000	

Recap of Realized Gains/Losses USD 1,530,000.00CR

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
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.
8/11/08 B 6,600,000.00CR 3SEP08 USD/KRW 6,844,860,000.00DB NDF 1037.10000
Net 422,886.02CR* 0CR*
8/18/08 B 9,500,000.00CR 3SEP08 USD/BRL 15,551,500.00DB NDF 1.6370000
Net 15,112.58DB* 0CR*
9/06/07 S 17,250,000.00DB 10SEP08 USD/KRW 15,985,575,000.00CR NDF 926.70000
Net 2,619,233.94DB* 0CR*
9/09/08 B 75,000,000.00CR 10SEP08 USD/KRW 72,000,000,000.00DB NDF 960.00000
Net 9,102,141.68CR* 0CR*

		Foreign Exchange Settlement Summary			
		CURR	LONG	SHORT	NET
USD	244,366,450.00CR		351,712,500.00DB		107,346,050.00DB*
CNY	233,995,000.00CR		233,995,000.00CR		467,990,000.00CR*
MXN	0CR		87,014,300.00DB		87,014,300.00DB*
TRY	73,535,000.00CR		69,835,000.00DB		3,700,000.00CR*
JPY	17,692,500,000CR		11,023,168,750DB		6,669,331,250CR*
ZAR	0CR		37,822,500.00DB		37,822,500.00DB*
EUR	40,000,000.00CR		10,500,000.00DB		29,500,000.00CR*
IDR	183,000,000,000.00DB		0CR		183,000,000,000.00DB*
GBP	20,000,000.00CR		3,200,000.00DB		16,800,000.00CR*
KRW	15,985,575,000.00CR		78,844,860,000.00DB		62,859,285,000.00DB*
BRL	0CR		15,551,500.00DB		15,551,500.00DB*

----- ITEMIZED CASH ACTIVITY -----
9/02/08 CURRENCY DELIVERED 9/02/08 USD 572,250.00DB
9/02/08 CURRENCY DELIVERED 9/02/08 USD 572,250.00DB
9/03/08 CURRENCY RECEIVED 9/03/08 MXN 87,014,300.00CR
9/03/08 CURRENCY RECEIVED 9/03/08 USD 15,112.58CR
9/03/08 CURRENCY DELIVERED 9/03/08 USD 8,200,000.00DB
9/03/08 CURRENCY DELIVERED 9/03/08 USD 422,886.02DB
9/04/08 CURRENCY RECEIVED 9/04/08 TRY 32,525,000.00CR
9/04/08 CURRENCY RECEIVED 9/04/08 USD 10,000,000.00CR
9/04/08 CURRENCY RECEIVED 9/04/08 USD 50,000,000.00CR
9/04/08 CLS - CURRENCY DELIVERED 9/04/08 USD 60,000,000.00CR
9/04/08 CLS - CURRENCY DELIVERED 9/04/08 USD 65,000,000.00CR
9/04/08 CLS - CURRENCY RECEIVED 9/04/08 JPY 6,666,000,000DB
9/04/08 CLS - CURRENCY RECEIVED 9/04/08 JPY 7,215,000,000DB
9/04/08 CURRENCY DELIVERED 9/04/08 TRY 12,860,000.00DB
9/04/08 CURRENCY DELIVERED 9/04/08 TRY 60,675,000.00DB

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Confidential Treatment Requested by Barclays

Source: eDoc

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MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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

EURO 0CR
J YEN CR
MEX PESO 0CR
US DOLLAR 0CR

- - - - - 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
		06/09/08	Trade expired				
9/09/08	S	20,000,000.00	11SEP08	EUR/USD	33,860,000.00	1.6930000	
		Exp 9/09/08 10:00 NY	Call/	Euro		6/11/08	
		06/09/08	Trade expired				
9/09/08	B	20,000,000.00	11SEP08	EUR/USD	29,320,000.00	1.4660000	
		Exp 9/09/08 10:00 NY	Put /	Euro		6/11/08	
9/09/08	S	20,000,000.00DB	11SEP08	EUR/USD	29,320,000.00CR DELY	1.4660000	
		02/11/08	Trade expired				
9/15/08	B	5,000,000.00	17SEP08	EUR/USD	7,350,000.00	1.4700000	
		Exp 9/15/08 10:00 NY	Call/	Euro		2/13/08	
		06/06/08	Trade expired				
9/16/08	B	7,500,000.00	18SEP08	EUR/USD	11,651,250.00	1.5535000	
		Exp 9/16/08 10:00 NY	Call/	Euro		6/10/08	
		06/06/08	Trade expired				
9/16/08	B	7,500,000.00	18SEP08	EUR/USD	11,651,250.00	1.5535000	
		Exp 9/16/08 10:00 NY	Put /	Euro		6/10/08	
		02/29/08	Trade expired				
9/26/08	S	2,000,000.00	30SEP08	CHF/JPY	188,000,000	94.000000	
		Exp 9/26/08 10:00 NY	Put /	Euro		3/04/08	

- - - - - 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.							
9/09/08	S	20,000,000.00DB	11SEP08	EUR/USD	29,320,000.00CR DELY	1.4660000	
8/18/08	B	1,467,207.90CR	19SEP08	USD/MXN	15,000,000.00DB TYPE	10.223500	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
EUR	0CR	20,000,000.00DB	20,000,000.00DB*
USD	30,787,207.90CR	0CR	30,787,207.90CR*
MXN	0CR	15,000,000.00DB	15,000,000.00DB*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	20,000,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	29,320,000.00DB
9/19/08	CURRENCY RECEIVED	9/19/08	MXN	15,000,000.00CR
9/19/08	CURRENCY DELIVERED	9/19/08	USD	1,467,207.90DB
		Total Cash	EUR	20,000,000.00CR**
		Total Cash	MXN	15,000,000.00CR**
		Total Cash	USD	30,787,207.90DB**

- - - - - CLOSING ACCOUNT BALANCES - - - - -
EURO 0CR*
J YEN CR*
MEX PESO 0CR*

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

[Redacted]

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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 RECEIVED		9/15/08	USD	334,875.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	1,638,900.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	2,145,900.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	988,200.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	1,852,470.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	450,125.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	450,125.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	10,000.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	10,000.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	17,546.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	17,582.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	139,403.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	17,542.00CR			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	13,974.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	32,074,237.50CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	8,212,365.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	6,975,000.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	453,371.75CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	16,307,460.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	29,000,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	XAU	25,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	XAU	50,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	CHF	11,374.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	CHF	11,392.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	CZK	12,359,900.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	EUR	100,000.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	EUR	10,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	5,000,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	325,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	11,700,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	20,000,000.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	GBP	10,000.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	GBP	10,000.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	GBP	10,000.00DB			
9/15/08	CLS - CURRENCY DELIVERED		9/15/08	GBP	21,122,000.00DB			
9/15/08	CURRENCY RECEIVED		9/15/08	HUF	17,255,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	PLN	976,640.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	27,086,688.63DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	241,460.60DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	26,828.96DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	11,268.16DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	69,218.71DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	13,733.07DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,525.90DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	640.88DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	3,936.81DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	700,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	400,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	175,500.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	714,225.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,203,675.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,071,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,529,025.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	184,188.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	13,977.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	13,959.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	13,923.00DB			

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Confidential Treatment Requested by Barclays

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/11/08	B	15,000,000.00	15OCT08	EUR/USD		20,842,500.00	1.3895000		
		Exp 10/13/08	10:00 NY	Put /	Euro	Premium Amount	9/15/08		334,875.00DB USD
								Net Amount Due	USD 334,875.00DB*
9/11/08	B	10,000,000.00	15JUN09	USD/BRL		19,450,000.00	1.9450000		
		Exp 6/10/09	6:00 NCS	/Call	Euro	Premium Amount	9/15/08		450,125.00DB USD
								Net Amount Due	USD 450,125.00DB*
9/11/08	B	10,000,000.00	15JUN09	USD/BRL		19,450,000.00	1.9450000		
		Exp 6/10/09	6:00 NCS	/Put	Euro	Premium Amount	9/15/08		450,125.00DB USD
								Net Amount Due	USD 450,125.00DB*
9/11/08	B	30,000.00	16MAR09	XAU/USD		23,130,000.00	771.00000		
		Exp 3/12/09	9:30 NY	Call/	Euro	Premium Amount	9/15/08		1,638,900.00DB USD
								Net Amount Due	USD 1,638,900.00DB*
9/11/08	B	30,000.00	16MAR09	XAU/USD		23,130,000.00	771.00000		
		Exp 3/12/09	9:30 NY	Put /	Euro	Premium Amount	9/15/08		2,145,900.00DB USD
								Net Amount Due	USD 2,145,900.00DB*
9/11/08	S	7,500.00	15SEP10	XAU/USD		6,427,500.00	857.00000		
		Exp 9/13/10	9:30 NY	Call/	Euro	Premium Amount	9/15/08		714,225.00CR USD
								Net Amount Due	USD 714,225.00CR*
9/11/08	S	7,500.00	15SEP10	XAU/USD		6,427,500.00	857.00000		
		Exp 9/13/10	9:30 NY	Put /	Euro	Premium Amount	9/15/08		1,203,675.00CR USD
								Net Amount Due	USD 1,203,675.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	325,000.00DB	15SEP08	EUR/USD		451,714.25CR	DELY	1.3898900	
9/12/08	B	325,000.00CR	15SEP08	EUR/USD		453,371.75DB	DELY	1.3949900	
9/12/08	B	5,000,000.00CR	15SEP08	EUR/USD		6,975,000.00DB	DELY	1.3950000	
Net		5,000,000.00CR*				6,976,657.50DB*			
9/12/08	B	30,000,000.00CR	15SEP08	USD/TRY		37,500,000.00DB	DELY	1.25000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	15,000.00	15SEP09	XAU/USD		11,925,000.00	795.00000		
		Exp 9/11/09	9:30 NY	Call/	Euro	Premium Amount	9/15/08		1,071,000.00CR USD
								Net Amount Due	USD 1,071,000.00CR*
9/12/08	S	15,000.00	15SEP09	XAU/USD		11,925,000.00	795.00000		
		Exp 9/11/09	9:30 NY	Put /	Euro	Premium Amount	9/15/08		1,529,025.00CR USD
								Net Amount Due	USD 1,529,025.00CR*
9/12/08	B	9,000.00	15SEP11	XAU/USD		8,298,000.00	922.00000		
		Exp 9/13/11	9:30 NY	Call/	Euro	Premium Amount	9/15/08		988,200.00DB USD
								Net Amount Due	USD 988,200.00DB*
9/12/08	B	9,000.00	15SEP11	XAU/USD		8,298,000.00	922.00000		
		Exp 9/13/11	9:30 NY	Put /	Euro	Premium Amount	9/15/08		1,852,470.00DB USD
								Net Amount Due	USD 1,852,470.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	25,000,000.00CR	16SEP08	CAD/JPY		2,541,250,000DB	DELY	101.650000	
9/11/08	S	1,000,000.00DB	16SEP08	EUR/JPY		147,595,000CR	DELY	147.59500	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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US NON-SEGREGATED ACCOUNT

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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	S	1,000,000.00	DB	12SEP08	AUD	USD	805,300.00	CR DELY	.80530000	
Net		1,500,000.00	DB*				1,207,925.00	CR*		
9/10/08	S	5,000,000.00	DB	12SEP08	EUR	ISK	611,750,000.00	CR DELY	122.350000	
9/10/08	B	18,000,000.00	CR	12SEP08	EUR	USD	25,290,000.00	DB DELY	1.40500000	
9/10/08	B	89,037.68	CR	12SEP08	EUR	USD	125,111.30	DB DELY	1.40515000	
9/10/08	B	5,000,000.00	CR	12SEP08	EUR	USD	7,066,250.00	DB DELY	1.41325000	
9/10/08	S	5,000,000.00	DB	12SEP08	EUR	USD	7,075,250.00	CR DELY	1.41505000	
9/10/08	B	1,000,000.00	CR	12SEP08	EUR	USD	1,415,400.00	DB DELY	1.41540000	
9/10/08	S	81,500,000.00	DB	12SEP08	EUR	USD	119,845,750.00	CR DELY	1.47050000	
Net		62,410,962.32	DB*				93,024,238.70	CR*		
9/10/08	S	1,000,000.00	DB	12SEP08	NZD	USD	667,710.00	CR DELY	.66771000	
9/10/08	B	50,000,000.00	CR	12SEP08	USD	CHF	55,500,000.00	DB DELY	1.11000000	
9/10/08	S	100,000.00	DB	12SEP08	USD	CHF	113,642.00	CR DELY	1.13642000	
Net		49,900,000.00	CR*				55,386,358.00	DB*		
9/10/08	B	2,000,000.00	CR	12SEP08	USD	JPY	213,960,000.00	DB DELY	106.980000	
9/10/08	S	100,000.00	DB	12SEP08	USD	JPY	10,750,700.00	CR DELY	107.507000	
Net		1,900,000.00	CR*				203,209,300.00	DB*		
9/10/08	B	3,855,000.00	CR	12SEP08	USD	XAU	5,000.00	DB DELY	771.000000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/10/08	S	50,000,000.00		15SEP08	EUR	USD	70,500,000.00		1.41000000	
	Exp	9/11/08 10:00 NY	Call/		Euro		Premium Amount	9/12/08		167,500.00 CR USD
									Net Amount Due	USD 167,500.00 CR*
9/10/08	S	50,000.00		15SEP08	XAU	USD	40,000,000.00		800.000000	
	Exp	9/11/08 9:30 NY	Call/		Euro		Premium Amount	9/12/08		59,000.00 CR USD
									Net Amount Due	USD 59,000.00 CR*
9/10/08	B	50,000.00		15SEP08	XAU	USD	37,650,000.00		753.000000	
	Exp	9/11/08 9:30 NY	Put /		Euro		Premium Amount	9/12/08		25,000.00 DB USD
									Net Amount Due	USD 25,000.00 DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/11/08	B	2,000,000.00	CR	12SEP08	EUR	USD	2,819,200.00	DB DELY	1.40960000	
9/13/07	S	1,350,000.00	DB	15SEP08	USD	TRY	1,924,560.00	CR DELY	1.425600	
3/11/08	S	32,074,237.50	DB	15SEP08	USD	XAU	32,250.00	CR DELY	994.550000	
9/10/08	S	8,212,365.00	DB	15SEP08	USD	XAU	10,500.00	CR DELY	782.130000	
9/11/08	S	29,500,000.00	DB	15SEP08	EUR	GBP	21,122,000.00	CR DELY	.71600000	
9/11/08	B	11,700,000.00	CR	15SEP08	EUR	USD	16,307,460.00	DB DELY	1.39380000	
9/11/08	B	20,000,000.00	CR	15SEP08	EUR	USD	29,000,000.00	DB DELY	1.45000000	
Net		31,700,000.00	CR*				45,307,460.00	DB*		
9/11/08	B	37,650,000.00	CR	15SEP08	USD	XAU	50,000.00	DB DELY	753.000000	
9/11/08	B	20,337,500.00	CR	15SEP08	USD	XAU	25,000.00	DB DELY	813.500000	
Net		57,987,500.00	CR*				75,000.00	DB*		
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/11/08	B	15,000,000.00		15OCT08	EUR	USD	20,842,500.00		1.38950000	
	Exp	10/13/08 10:00 NY	Call/		Euro		Premium Amount	9/15/08		316,125.00 DB USD
									Net Amount Due	USD 316,125.00 DB*
- - - - C O N T I N U E D O N N E X T P A G E - - - -										

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.									
9/04/08	S	500,000.00	DB	8SEP08 GBP/USD	889,555.00	CR DELY 1.7791100			
9/04/08	B	3,000,000.00	CR	8SEP08 GBP/USD	5,340,330.00	DB DELY 1.7801100			
9/04/08	B	500,000.00	CR	8SEP08 GBP/USD	890,295.00	DB DELY 1.7805900			
9/04/08	B	2,997,500.00	CR	8SEP08 GBP/USD	5,339,147.00	DB DELY 1.7812000			
9/04/08	B	3,000,000.00	CR	8SEP08 GBP/USD	5,345,400.00	DB DELY 1.7818000			
9/04/08	B	500,000.00	CR	8SEP08 GBP/USD	891,015.00	DB DELY 1.7820300			
9/04/08	S	100,000.00	DB	8SEP08 GBP/USD	178,212.00	CR DELY 1.7821200			
Net		9,497,500.00	CR*		16,916,095.00	DB*			
9/04/08	B	500,000.00	CR	8SEP08 USD/CHF	556,395.00	DB DELY 1.1127900			
9/04/08	B	4,998,000.00	CR	8SEP08 USD/JPY	541,053,492	DB DELY 108.25400			
9/04/08	B	5,000,000.00	CR	8SEP08 USD/JPY	541,300,000	DB DELY 108.26000			
Net		9,998,000.00	CR*		1,082,353,492	DB*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/04/08	B	100,000,000.00		2DEC08 EUR/CHF	154,000,000.00	1.5400000			
		Exp 11/28/08 10:00 NY	Put /	Euro	Premium Amount	9/08/08	287,500.00	DB	EUR
9/04/08	S	100,000,000.00		2DEC08 EUR/CHF	158,000,000.00	1.5800000			
		Exp 11/28/08 10:00 NY	Put /	Euro	Premium Amount	9/08/08	735,000.00	CR	EUR
							Net Amount Due	EUR	447,500.00
9/04/08	B	75,000,000.00		12SEP08 EUR/JPY	11,587,500,000	154.50000			
		Exp 9/10/08 10:00 NY	Call/	Euro	Premium Amount	9/08/08	442,500.00	DB	EUR
							Net Amount Due	EUR	442,500.00
9/04/08	S	15,000,000.00		8DEC08 USD/CHF	16,590,000.00	1.1060000			
		Exp 12/04/08 10:00 NY	/Call	Euro	Premium Amount	9/08/08	342,750.00	CR	USD
							Net Amount Due	USD	342,750.00
9/04/08	S	15,000,000.00		8DEC08 USD/CHF	16,590,000.00	1.1060000			
		Exp 12/04/08 10:00 NY	/Put	Euro	Premium Amount	9/08/08	368,625.00	CR	USD
							Net Amount Due	USD	368,625.00
9/04/08	B	50,000,000.00		11SEP08 USD/ZAR	396,000,000.00	7.9200000			
		Exp 9/09/08 10:00 NY	/Put	Euro	Premium Amount	9/08/08	231,250.00	DB	USD
							Net Amount Due	USD	231,250.00
9/04/08	B	25,000.00		15SEP08 XAU/USD	20,337,500.00	813.50000			
		Exp 9/11/08 9:30 NY	Call/	Euro	Premium Amount	9/08/08	306,000.00	DB	USD
							Net Amount Due	USD	306,000.00
9/04/08	B	25,000.00		15SEP08 XAU/USD	20,337,500.00	813.50000			
		Exp 9/11/08 9:30 NY	Put /	Euro	Premium Amount	9/08/08	322,750.00	DB	USD
							Net Amount Due	USD	322,750.00
9/04/08	S	50,000.00		3OCT08 XAU/USD	39,000,000.00	780.00000			
		Exp 10/01/08 9:30 NY	Put /	Euro	Premium Amount	9/08/08	576,000.00	CR	USD
							Net Amount Due	USD	576,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/05/08	B	300,000.00	CR	8SEP08 USD/CAD	318,900.00	DB DELY 1.0630000			
9/05/08	S	81,000.00	DB	9SEP08 AUD/USD	65,490.93	CR DELY .80853000			
9/05/08	B	500,000.00	CR	9SEP08 AUD/USD	404,525.00	DB DELY .80905000			
9/05/08	B	2,000,000.00	CR	9SEP08 AUD/USD	1,619,160.00	DB DELY .80958000			
9/05/08	B	500,000.00	CR	9SEP08 AUD/USD	405,835.00	DB DELY .81167000			
Net		2,919,000.00	CR*		2,364,029.07	DB*			
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

- - - - - 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		
9/10/08	S	100,000.00	DB 12SEP08	USD/CHF	113,642.00	CR DELY 1.1364200			
9/10/08	B	7,000,000.00	CR 25SEP08	USD/COP	14,504,000,000.00	DB NDF 2072.0000			
9/10/08	S	7,000,000.00	DB 2OCT08	USD/COP	14,521,150,000.00	CR NDF 2074.4500			
9/10/08	S	1,500,000.00	DB 14OCT08	USD/COP	3,127,500,000.00	CR NDF 2085.0000			
9/10/08	B	2,000,000.00	CR 12SEP08	USD/JPY	213,960,000.00	DB DELY 106.98000			
9/10/08	S	100,000.00	DB 12SEP08	USD/JPY	10,750,700.00	CR DELY 107.50700			
9/10/08	B	3,855,000.00	CR 12SEP08	USD/XAU	5,000.00	DB DELY 771.00000			
9/10/08	S	8,212,365.00	DB 15SEP08	USD/XAU	10,500.00	CR DELY 782.13000			
9/10/08	S	50,000.00	15SEP08	XAU/USD	40,000,000.00	800.00000			
	Exp	9/11/08	9:30 NY	Call/	Euro	9/12/08			
9/10/08	B	50,000.00	15SEP08	XAU/USD	37,650,000.00	753.00000			
	Exp	9/11/08	9:30 NY	Put /	Euro	9/12/08			
9/10/08	S	09/09/08 As of trade	1,000,000.00	DB 11SEP08	EUR/JPY	152,240,000.00	CR DELY 152.24000		
9/10/08	S	09/09/08 As of trade	80,000,000.00	DB 11SEP08	EUR/USD	113,640,000.00	CR DELY 1.4205000		
9/11/08	S	09/11/07 Trade expired	29,500,000.00	15SEP08	EUR/GBP	21,122,000.00	.716000		
	Exp	9/11/08	10:00 NY	Call/	Euro	9/13/07			
9/11/08	S	03/11/08 Trade expired	75,000.00	15SEP08	XAU/USD	78,750,000.00	1050.00000		
	Exp	9/11/08	9:30 NY	Call/	Euro	3/13/08			
9/11/08	S	08/13/08 Trade expired	25,000,000.00	16SEP08	CAD/JPY	2,541,250,000	101.650000		
	Exp	9/11/08	15:00 TOK	Call/	Euro	8/15/08			
9/11/08	S	08/13/08 Trade expired	25,000,000.00	16SEP08	CAD/JPY	2,541,250,000	101.650000		
	Exp	9/11/08	15:00 TOK	Put /	Euro	8/15/08			
9/11/08	B	08/18/08 Trade expired	100,000,000.00	15SEP08	AUD/USD	88,100,000.00	.88100000		
	Exp	9/11/08	10:00 NY	Call/	Euro	8/20/08			
9/11/08	S	08/19/08 Trade expired	50,000,000.00	16SEP08	USD/JPY	5,437,500,000	108.75000		
	Exp	9/11/08	15:00 TOK	/Call	Euro	8/21/08			
9/11/08	S	08/28/08 Trade expired	20,000,000.00	15SEP08	EUR/USD	29,000,000.00	1.4500000		
	Exp	9/11/08	10:00 NY	Put /	Euro	9/02/08			
9/11/08	B	09/03/08 Trade expired	25,000,000.00	15SEP08	EUR/CHF	40,250,000.00	1.6100000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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**FUTURES/FOREIGN EXCHANGE
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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 RECEIVED					9/15/08	EUR	797,778.14CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	120,173.15CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	1,180,917.05CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	843,489.84CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	5,137.81CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	234,189.57CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	105,513.28CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	183,062.94CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	1,011,903.26CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	1,150,866.77CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	282,228.62CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	241,271.24CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	71,018.02CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	4,318,975.01CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	4,600,000.00CR		
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	4,302,101.92CR		
9/15/08	CURRENCY RECEIVED					9/15/08	GBP	2,968,668.80CR		
9/15/08	CURRENCY RECEIVED					9/15/08	GBP	14,092,784.76CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	3,544.27CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	43,642.95CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	3,778.20CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	16,748,224.31CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	2,557,810.27CR		
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	1,118,000.00CR		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	33,364,107.95DB		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	19,218,700.00DB		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	19,537,240.91DB		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	14,891,428.94DB		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	32,453,440.81DB		
9/16/08	CURRENCY RECEIVED					9/16/08	JPY	162,402,000CR		
9/16/08	CURRENCY DELIVERED					9/16/08	USD	1,513,474.32DB		
							Total Cash	AUD	20,000,000.00CR**	
							Total Cash	CAD	20,000,000.00CR**	
							Total Cash	EUR	20,472,986.04CR**	
							Total Cash	GBP	17,061,453.56CR**	
							Total Cash	JPY	162,402,000CR**	
							Total Cash	SGD	20,475,000.00CR**	
							Total Cash	USD	120,978,392.93DB**	
----- C L O S I N G A C C O U N T B A L A N C E S -----										
AUS DOLLAR							0CR*			
CAN DOLLAR							0CR*			
EURO							0CR*			
POUND STG							0CR*			
J YEN							CR*			
SIN DOLLAR							0CR*			
US DOLLAR							0CR*			
----- 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
8/13/08	S	2,191,110.75DB	15OCT08	AUD/USD			1,884,169.00CR	TYPE	.85991500	150,383.00CR USD
8/21/08	S	432,000.00DB	15OCT08	AUD/USD			376,909.20CR	TYPE	.87247500	35,065.94CR USD
Net		2,623,110.75DB*					2,261,078.20CR*			
							Net Present Value			185,448.94CR* USD
							Undiscounted MTM	.79116100	185,775.28CR*	USD
8/21/08	S	73,000.00DB	17FEB09	AUD/USD			62,831.98CR	TYPE	.86071200	5,451.96CR USD
							Net Present Value			5,451.96CR* USD
							Undiscounted MTM	.78486120	5,537.11CR*	USD
----- C O N T I N U E D O N N E X T P A G E -----										

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
CAN DOLLAR	0CR
EURO	0CR
POUND STG	0CR
J YEN	CR
SIN DOLLAR	0CR
US DOLLAR	0CR

- - - - - 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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

6/12/08	B	19,537,240.91	CR	15SEP08	USD/CAD	20,000,000.00DB DELY	1.0236860
6/12/08	B	14,891,428.94	CR	15SEP08	USD/SGD	20,475,000.00DB DELY	1.3749520
6/26/08	B	1,291,000.00	CR	15SEP08	EUR/USD	2,024,998.05DB DELY	1.5685500
7/01/08	S	191,714.57	DB	15SEP08	GBP/USD	380,229.04CR DELY	1.9833080
7/09/08	S	736,407.34	DB	15SEP08	EUR/USD	1,154,481.25CR DELY	1.5677210
7/10/08	S	1,027,578.70	DB	15SEP08	EUR/USD	1,616,057.61CR DELY	1.5726850
7/10/08	S	2,418,705.27	DB	15SEP08	GBP/USD	4,759,237.99CR DELY	1.9676800
7/11/08	S	20,000,000.00	DB	15SEP08	AUD/USD	19,218,700.00CR DELY	.96093500
7/11/08	S	20,000,000.00	DB	15SEP08	EUR/USD	31,707,900.00CR DELY	1.5853950
7/11/08	S	10,000,000.00	DB	15SEP08	GBP/USD	19,807,500.00CR DELY	1.9807500
8/07/08	S	1,679,000.00	DB	15SEP08	GBP/USD	3,253,562.84CR DELY	1.9377980
8/13/08	B	7,227,966.28	CR	15SEP08	GBP/USD	13,463,821.91DB DELY	1.8627400
8/13/08	S	10,000,000.00	DB	15SEP08	GBP/USD	18,627,399.99CR DELY	1.8627400
Net		2,772,033.72	DB*			5,163,578.08CR*	
7/24/08	B	1,513,474.32	CR	16SEP08	USD/JPY	162,402,000DB DELY	107.30410

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	136,467,212.89CR	15,488,819.96DB	120,978,392.93CR*
CAD	0CR	20,000,000.00DB	20,000,000.00DB*
SGD	0CR	20,475,000.00DB	20,475,000.00DB*
EUR	1,291,000.00CR	21,763,986.04DB	20,472,986.04DB*
GBP	7,227,966.28CR	24,289,419.84DB	17,061,453.56DB*
AUD	0CR	20,000,000.00DB	20,000,000.00DB*
JPY	CR	162,402,000DB	162,402,000DB*

- - - - - 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	AUD	470,247.75CR
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	772,994.68CR
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	1,655,611.25CR
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	17,101,146.32CR
9/15/08	CURRENCY RECEIVED	9/15/08	CAD	19,822,197.50CR
9/15/08	CURRENCY RECEIVED	9/15/08	CAD	177,802.50CR
9/15/08	CURRENCY RECEIVED	9/15/08	EUR	104,426.59CR
9/15/08	CURRENCY RECEIVED	9/15/08	EUR	83,075.48CR
9/15/08	CURRENCY RECEIVED	9/15/08	EUR	836,857.35CR

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

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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY RECEIVED		9/17/08	USD	1,497,890.41CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	214,110.00CR			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	10,093,404.17DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	17,148,987.66DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	5,434,578.21DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	9,233,506.72DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	5,747,611.87DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	9,539,227.64DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	20,444,810.83DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	34,776,783.48DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	11,564,888.40DB			
9/17/08	CURRENCY DELIVERED		9/17/08	CZK	19,645,483.50DB			
9/17/08	CURRENCY DELIVERED		9/17/08	EUR	32,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	EUR	54,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	EUR	483,070.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	EUR	820,910.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	HUF	29,982,004.61DB			
9/17/08	CURRENCY DELIVERED		9/17/08	HUF	50,853,830.94DB			
9/17/08	CURRENCY DELIVERED		9/17/08	ILS	2,555,400.08DB			
9/17/08	CURRENCY DELIVERED		9/17/08	ILS	4,305,441.35DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	22,523,944DB			
9/17/08	CURRENCY DELIVERED		9/17/08	MXN	9,239,202.80DB			
9/17/08	CURRENCY DELIVERED		9/17/08	MXN	15,703,561.60DB			
9/17/08	CURRENCY DELIVERED		9/17/08	MXN	7,095,895.93DB			
9/17/08	CURRENCY DELIVERED		9/17/08	MXN	12,058,484.18DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	714,707.42DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	1,037,055.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	1,775,180.13DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	3,013,476.51DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	2,130,468.68DB			
9/17/08	CURRENCY DELIVERED		9/17/08	PLN	3,623,757.31DB			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	1,948,256.10DB			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	3,282,822.03DB			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	3,024,228.22DB			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	1,789,979.04DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	2,730,571.82DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	4,593,914.03DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	126,224.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	216,200.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	4,701,500.07DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	7,923,337.66DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	702,009.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	1,191,288.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	19,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	33,000.00DB			
			Total Cash	CZK	143,629,282.48DB**			
			Total Cash	EUR	8,179,787.94CR**			
			Total Cash	HUF	60,687,755.55DB**			
			Total Cash	ILS	5,738,444.04DB**			
			Total Cash	JPY	22,523,944DB**			
			Total Cash	MXN	87,194,855.47CR**			
			Total Cash	PLN	8,208,438.56CR**			
			Total Cash	TRY	7,665,724.23DB**			
			Total Cash	USD	6,823,611.06DB**			
- - - - CLOSING ACCOUNT BALANCES - - - -								
CAN DOLLAR			238,395.53CR*					
SWISSFRANC			4,140,282.54DB*					
- - - - C O N T I N U E D O N N E X T P A G E - - - -								

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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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.									
						Net Amount Due	USD	13,500.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
3/11/08	B	15,000,000.00	CR	12SEP08 USD/TRY	20,002,500.00	DB DELY	1.33350		
9/10/08	S	15,000,000.00	DB	12SEP08 EUR/USD	22,687,500.00	CR DELY	1.5125000		
9/10/08	B	19,000,000.00	CR	12SEP08 USD/JPY	2,040,980,000	DB DELY	107.42000		
9/10/08	B	5,000,000.00	CR	12SEP08 USD/JPY	538,650,000	DB DELY	107.73000		
Net		24,000,000.00	CR*		2,579,630,000	DB*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	20,000,000.00		16SEP08 USD/JPY	2,140,000,000		107.00000		
	Exp	9/11/08	10:00	NY /Call Euro	Premium Amount	9/12/08		30,000.00	DB USD
						Net Amount Due	USD	30,000.00DB*	
9/10/08	B	50,000,000.00		9OCT08 USD/JPY	5,300,000,000		106.00000		
	Exp	10/07/08	10:00	NY /Call Euro	Premium Amount	9/12/08		501,250.00	DB USD
						Net Amount Due	USD	501,250.00DB*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	15,000,000.00	CR	15SEP08 AUD/NZD	18,802,500.00	DB DELY	1.2535000		
9/11/08	B	15,000,000.00	CR	15SEP08 EUR/USD	23,610,000.00	DB DELY	1.5740000		
9/11/08	S	20,000,000.00	DB	16SEP08 USD/JPY	2,140,000,000	CR DELY	107.00000		
9/12/08	B	24,000,000.00	CR	16SEP08 EUR/USD	33,871,200.00	DB DELY	1.4113000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	50,000,000.00		16DEC08 EUR/USD	70,500,000.00		1.4100000		
	Exp	12/12/08	10:00	NY Call/ Euro	Premium Amount	9/16/08		1,438,750.00	CR USD
						Net Amount Due	USD	1,438,750.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
7/18/08	B	6,200,000.00	CR	17SEP08 USD/TRY	7,580,740.00	DB DELY	1.22270		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	15,000,000.00		17SEP10 USD/KRW	16,467,000,000.00		1097.80000		
	Exp	9/15/10	15:30	SEO /Call Euro	Premium Amount	9/17/08		896,062.50	CR USD
						Net Amount Due	USD	896,062.50CR*	
9/12/08	S	15,000,000.00		17SEP10 USD/KRW	16,467,000,000.00		1097.80000		
	Exp	9/15/10	15:30	SEO /Put Euro	Premium Amount	9/17/08		896,062.50	CR USD
						Net Amount Due	USD	896,062.50CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
6/18/08	S	30,000,000.00	DB	22SEP08 USD/COP	50,490,000,000.00	CR TYPE	1683.0000		
4/25/08	S	4,500,000.00	DB	26SEP08 USD/CNY	31,999,500.00	CR TYPE	7.1110000		
7/24/08	S	16,500,000.00	DB	29SEP08 USD/HKD	128,548,200.00	CR TYPE	7.7908000		
8/27/08	S	4,000,000.00	DB	30SEP08 USD/COP	7,606,000,000.00	CR TYPE	1901.5000		
						Recap of Realized Gains/Losses	CHF	953,125.00CR	
						Recap of Realized Gains/Losses	EUR	75,250.00CR	

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

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H			A C T I V I T Y		
9/09/08	CURRENCY DELIVERED		9/09/08	USD	422,250.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	394,125.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	37,750.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	39,500.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	148,500.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	148,500.00DB			
9/09/08	CLS - CURRENCY DELIVERED		9/09/08	USD	25,000,000.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	353,250.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	382,500.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	29,000.00DB			
9/11/08	CURRENCY RECEIVED		9/11/08	USD	397,211.33CR			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	USD	12,500,000.00CR			
9/11/08	CURRENCY DELIVERED		9/11/08	CHF	488,125.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	CHF	465,000.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	EUR	355,125.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	EUR	329,625.00DB			
9/11/08	CLS - CURRENCY RECEIVED		9/11/08	JPY	1,375,625,000DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	13,500.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	13,500.00DB			
9/12/08	BF FX142430027 9/11		9/12/08	CHF	465,000.00CR			
9/12/08	BF FX142430026 ORG PAID 9/11		9/12/08	CHF	488,125.00CR			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	EUR	15,000,000.00CR			
9/12/08	CLS - CURRENCY DELIVERED		9/12/08	JPY	2,040,980,000CR			
9/12/08	CLS - CURRENCY DELIVERED		9/12/08	JPY	538,650,000CR			
9/12/08	CURRENCY RECEIVED		9/12/08	TRY	20,002,500.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	501,250.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	30,000.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	1,195,251.77CR			
9/12/08	CURRENCY DELIVERED		9/12/08	USD	15,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	19,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	5,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	22,687,500.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	NZD	18,802,500.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	23,610,000.00CR			
9/15/08	CLS - CURRENCY DELIVERED		9/15/08	AUD	15,000,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	15,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	20,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	33,871,200.00CR			
9/16/08	CURRENCY DELIVERED		9/16/08	CHF	488,125.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	CHF	465,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	EUR	24,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	JPY	2,140,000,000DB			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	1,438,750.00DB			
9/17/08	CURRENCY RECEIVED		9/17/08	TRY	7,580,740.00CR			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	6,200,000.00DB			
			Total Cash	AUD	15,000,000.00DB**			
			Total Cash	CHF	43,186,875.00CR**			
			Total Cash	EUR	121,975,250.00DB**			
			Total Cash	JPY	278,440,000CR**			
			Total Cash	NZD	18,802,500.00CR**			
			Total Cash	TRY	30,219,230.00CR**			
			Total Cash	USD	104,122,603.41CR**			
			Total Cash	XAU	6,800.00CR**			
- - - CLOSING ACCOUNT BALANCES - - - -								
ARG PESO		0CR*						
AUS DOLLAR		0CR*						
SWISSFRANC		0CR*						
- - - C O N T I N U E D O N N E X T P A G E - - - -								

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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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.									
							Net Amount Due	USD	13,500.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
3/11/08	B	15,000,000.00	CR	12SEP08 USD/TRY	20,002,500.00	DB DELY	1.33350		
9/10/08	S	15,000,000.00	DB	12SEP08 EUR/USD	22,687,500.00	CR DELY	1.5125000		
9/10/08	B	19,000,000.00	CR	12SEP08 USD/JPY	2,040,980,000	DB DELY	107.42000		
9/10/08	B	5,000,000.00	CR	12SEP08 USD/JPY	538,650,000	DB DELY	107.73000		
Net		24,000,000.00	CR*		2,579,630,000	DB*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	20,000,000.00		16SEP08 USD/JPY	2,140,000,000		107.00000		
	Exp	9/11/08 10:00	NY	/Call	Euro	Premium Amount	9/12/08	30,000.00	DB USD
							Net Amount Due	USD	30,000.00DB*
9/10/08	B	50,000,000.00		9OCT08 USD/JPY	5,300,000,000		106.00000		
	Exp	10/07/08 10:00	NY	/Call	Euro	Premium Amount	9/12/08	501,250.00	DB USD
							Net Amount Due	USD	501,250.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	15,000,000.00	CR	15SEP08 AUD/NZD	18,802,500.00	DB DELY	1.2535000		
9/11/08	B	15,000,000.00	CR	15SEP08 EUR/USD	23,610,000.00	DB DELY	1.5740000		
9/11/08	S	20,000,000.00	DB	16SEP08 USD/JPY	2,140,000,000	CR DELY	107.00000		
9/12/08	B	24,000,000.00	CR	16SEP08 EUR/USD	33,871,200.00	DB DELY	1.4113000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	50,000,000.00		16DEC08 EUR/USD	70,500,000.00		1.4100000		
	Exp	12/12/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	1,438,750.00	CR USD
							Net Amount Due	USD	1,438,750.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
7/18/08	B	6,200,000.00	CR	17SEP08 USD/TRY	7,580,740.00	DB DELY	1.22270		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	15,000,000.00		17SEP10 USD/KRW	16,467,000,000.00		1097.80000		
	Exp	9/15/10 15:30	SEO	/Call	Euro	Premium Amount	9/17/08	896,062.50	CR USD
							Net Amount Due	USD	896,062.50CR*
9/12/08	S	15,000,000.00		17SEP10 USD/KRW	16,467,000,000.00		1097.80000		
	Exp	9/15/10 15:30	SEO	/Put	Euro	Premium Amount	9/17/08	896,062.50	CR USD
							Net Amount Due	USD	896,062.50CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
6/18/08	S	30,000,000.00	DB	22SEP08 USD/COP	50,490,000,000.00	CR TYPE	1683.0000		
4/25/08	S	4,500,000.00	DB	26SEP08 USD/CNY	31,999,500.00	CR TYPE	7.1110000		
7/24/08	S	16,500,000.00	DB	29SEP08 USD/HKD	128,548,200.00	CR TYPE	7.7908000		
8/27/08	S	4,000,000.00	DB	30SEP08 USD/COP	7,606,000,000.00	CR TYPE	1901.5000		
							Recap of Realized Gains/Losses	CHF	953,125.00CR
							Recap of Realized Gains/Losses	EUR	75,250.00CR

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

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H			A C T I V I T Y		
9/09/08	CURRENCY DELIVERED		9/09/08	USD	422,250.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	394,125.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	37,750.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	39,500.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	148,500.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	148,500.00DB			
9/09/08	CLS - CURRENCY DELIVERED		9/09/08	USD	25,000,000.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	353,250.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	382,500.00DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	29,000.00DB			
9/11/08	CURRENCY RECEIVED		9/11/08	USD	397,211.33CR			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	USD	12,500,000.00CR			
9/11/08	CURRENCY DELIVERED		9/11/08	CHF	488,125.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	CHF	465,000.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	EUR	355,125.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	EUR	329,625.00DB			
9/11/08	CLS - CURRENCY RECEIVED		9/11/08	JPY	1,375,625,000DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	13,500.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	13,500.00DB			
9/12/08	BF FX142430027 9/11		9/12/08	CHF	465,000.00CR			
9/12/08	BF FX142430026 ORG PAID 9/11		9/12/08	CHF	488,125.00CR			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	EUR	15,000,000.00CR			
9/12/08	CLS - CURRENCY DELIVERED		9/12/08	JPY	2,040,980,000CR			
9/12/08	CLS - CURRENCY DELIVERED		9/12/08	JPY	538,650,000CR			
9/12/08	CURRENCY RECEIVED		9/12/08	TRY	20,002,500.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	501,250.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	30,000.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	1,195,251.77CR			
9/12/08	CURRENCY DELIVERED		9/12/08	USD	15,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	19,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	5,000,000.00DB			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	22,687,500.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	NZD	18,802,500.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	23,610,000.00CR			
9/15/08	CLS - CURRENCY DELIVERED		9/15/08	AUD	15,000,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	15,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	20,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	33,871,200.00CR			
9/16/08	CURRENCY DELIVERED		9/16/08	CHF	488,125.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	CHF	465,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	EUR	24,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	JPY	2,140,000,000DB			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	1,438,750.00DB			
9/17/08	CURRENCY RECEIVED		9/17/08	TRY	7,580,740.00CR			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	6,200,000.00DB			
			Total Cash	AUD	15,000,000.00DB**			
			Total Cash	CHF	43,186,875.00CR**			
			Total Cash	EUR	121,975,250.00DB**			
			Total Cash	JPY	278,440,000CR**			
			Total Cash	NZD	18,802,500.00CR**			
			Total Cash	TRY	30,219,230.00CR**			
			Total Cash	USD	104,122,603.41CR**			
			Total Cash	XAU	6,800.00CR**			
- - - CLOSING ACCOUNT BALANCES - - - -								
ARG PESO		0CR*						
AUS DOLLAR		0CR*						
SWISSFRANC		0CR*						
- - - C O N T I N U E D O N N E X T P A G E - - - -								

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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	CLS	-	CURRENCY RECEIVED	9/15/08	USD	8,835,957.90	CR				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	7,702,108.80	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	6,276,168.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	17,399,707.20	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	7,401,289.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	13,024,535.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	9,486,079.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	11,738,473.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	6,268,111.20	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	4,340,538.90	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	2,415,577.50	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	5,478,375.80	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	1,770,530.30	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	2,412,975.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	3,527,310.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	3,221,018.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	1,934,769.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	5,317,936.80	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	29,446,440.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	29,915,306.30	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	6,565,502.20	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	5,600,126.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	5,461,862.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	7,552,119.80	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	5,233,654.80	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	6,750,223.20	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	4,983,857.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	3,859,197.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	1,446,504.30	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	4,337,625.60	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	7,067,403.20	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	20,017,078.20	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	100,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	100,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	7,700,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	7,100,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	2,500,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	1,900,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	2,100,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	6,300,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	MXN	30,500,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	MXN	3,000,000.00	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	TRY	1,600,000.00	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	TRY	2,600,000.00	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	TRY	2,000,000.00	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	TRY	900,000.00	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	83,186.44	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	83,426.01	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	83,384.27	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	415,319.99	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	83,146.25	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	2,345,561.53	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	1,338,020.87	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	2,006,192.45	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	823,462.76	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	328,034.48	DB				
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	5,872.93	DB				
- - - - C O N T I N U E D O N N E X T P A G E - - - -											

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.										
8/26/08	B	48,960.45	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.212324	
8/26/08	B	83,426.01	CR	15SEP08	USD/TRY		100,000.00	DB DELY	1.19866	
8/26/08	B	83,384.27	CR	15SEP08	USD/TRY		100,000.00	DB DELY	1.19926	
8/26/08	B	83,146.25	CR	15SEP08	USD/TRY		100,000.00	DB DELY	1.20270	
8/26/08	B	415,319.99	CR	15SEP08	USD/TRY		500,000.00	DB DELY	1.20389	
Net		665,276.52	CR*				800,000.00	DB*		
8/27/08	S	1,500,000.00	DB	15SEP08	EUR/CHF		2,415,577.50	CR DELY	1.6103850	
8/27/08	S	3,400,000.00	DB	15SEP08	EUR/CHF		5,478,375.80	CR DELY	1.6112870	
Net		4,900,000.00	DB*				7,893,953.30	CR*		
8/27/08	S	750,372.69	DB	15SEP08	USD/TRY		900,000.00	CR DELY	1.19940	
8/27/08	S	1,667,355.84	DB	15SEP08	USD/TRY		2,000,000.00	CR DELY	1.19950	
8/27/08	S	2,167,020.61	DB	15SEP08	USD/TRY		2,600,000.00	CR DELY	1.19980	
Net		4,584,749.14	DB*				5,500,000.00	CR*		
8/28/08	B	48,845.97	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.236258	
8/28/08	B	97,641.39	CR	15SEP08	USD/MXN		1,000,000.00	DB DELY	10.241558	
Net		146,487.36	CR*				1,500,000.00	DB*		
9/01/08	B	48,366.84	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.337661	
9/01/08	B	2,345,561.53	CR	15SEP08	USD/TRY		2,800,000.00	DB DELY	1.19374	
9/02/08	S	4,400,000.00	DB	15SEP08	EUR/CHF		7,067,403.20	CR DELY	1.6062280	
9/02/08	S	3,400,000.00	DB	15SEP08	EUR/CHF		5,461,862.00	CR DELY	1.6064300	
9/02/08	S	2,700,000.00	DB	15SEP08	EUR/CHF		4,337,625.60	CR DELY	1.6065280	
9/02/08	S	4,700,000.00	DB	15SEP08	EUR/CHF		7,552,119.80	CR DELY	1.6068340	
9/02/08	S	4,200,000.00	DB	15SEP08	EUR/CHF		6,750,223.20	CR DELY	1.6071960	
9/02/08	S	900,000.00	DB	15SEP08	EUR/CHF		1,446,504.30	CR DELY	1.6072270	
9/02/08	S	3,100,000.00	DB	15SEP08	EUR/CHF		4,983,857.60	CR DELY	1.6076960	
9/02/08	S	2,400,000.00	DB	15SEP08	EUR/CHF		3,859,197.60	CR DELY	1.6079990	
Net		25,800,000.00	DB*				41,458,793.30	CR*		
9/02/08	S	3,100,000.00	DB	15SEP08	EUR/USD		4,497,554.40	CR DELY	1.4508240	
9/02/08	S	13,200,000.00	DB	15SEP08	EUR/USD		19,157,476.80	CR DELY	1.4513240	
9/02/08	S	3,900,000.00	DB	15SEP08	EUR/USD		5,660,553.60	CR DELY	1.4514240	
9/02/08	S	3,500,000.00	DB	15SEP08	EUR/USD		5,081,384.00	CR DELY	1.4518240	
9/02/08	S	5,100,000.00	DB	15SEP08	EUR/USD		7,406,342.40	CR DELY	1.4522240	
Net		28,800,000.00	DB*				41,803,311.20	CR*		
9/02/08	B	96,133.47	CR	15SEP08	USD/MXN		1,000,000.00	DB DELY	10.402204	
9/02/08	B	1,338,020.87	CR	15SEP08	USD/TRY		1,600,000.00	DB DELY	1.19579	
9/02/08	B	2,006,192.45	CR	15SEP08	USD/TRY		2,400,000.00	DB DELY	1.19629	
Net		3,344,213.32	CR*				4,000,000.00	DB*		
9/03/08	S	2,200,000.00	DB	15SEP08	EUR/CHF		3,527,310.60	CR DELY	1.6033230	
9/03/08	S	4,800,000.00	DB	15SEP08	EUR/CHF		7,702,108.80	CR DELY	1.6046060	
Net		7,000,000.00	DB*				11,229,419.40	CR*		
9/03/08	S	8,100,000.00	DB	15SEP08	EUR/USD		11,714,787.00	CR DELY	1.4462700	
9/03/08	S	7,000,000.00	DB	15SEP08	EUR/USD		10,131,674.00	CR DELY	1.4473820	
9/03/08	S	8,800,000.00	DB	15SEP08	EUR/USD		12,746,641.60	CR DELY	1.4484820	
9/03/08	S	3,300,000.00	DB	15SEP08	EUR/USD		4,788,636.60	CR DELY	1.4511020	
Net		27,200,000.00	DB*				39,381,739.20	CR*		
9/03/08	B	96,122.19	CR	15SEP08	USD/MXN		1,000,000.00	DB DELY	10.403425	
9/03/08	B	48,056.88	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.404338	
9/03/08	B	48,032.99	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.409512	
9/03/08	B	48,004.40	CR	15SEP08	USD/MXN		500,000.00	DB DELY	10.415712	
Net		240,216.46	CR*				2,500,000.00	DB*		
9/03/08	B	823,462.76	CR	15SEP08	USD/TRY		1,000,000.00	DB DELY	1.21438	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/12/08	CLS - CURRENCY RECEIVED	9/12/08	SEK	215,673.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	10,482,904.57CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	5,246,026.50CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	2,897,234.32CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	3,428,522.71CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	7,571,088.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	5,396,450.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	10,605,384.00CR	
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	7,425,000.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	29,600,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	7,400,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	7,400,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	11,100,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	2,960,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	5,180,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	5,920,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,700,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	7,650,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	3,825,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	7,400,000.00DB	
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	JPY	370,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	74,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	18,500,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	29,416,480.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	29,436,830.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	29,643,845.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	29,667,155.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	88,902,786.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NOK	29,678,699.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	SEK	69,477,120.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	SEK	18,500,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	SEK	69,404,748.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	3,373,296.26DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	32,365.88DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	5,327,371.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	7,555,340.80DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	5,392,935.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	3,222,929.40DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	5,406,643.50DB	
9/19/08	CURRENCY RECEIVED	9/19/08	EUR	7,378,702.80CR	
9/19/08	CURRENCY DELIVERED	9/19/08	USD	10,845,770.78DB	
Total Cash CHF				12,119,130.00CR**	
Total Cash EUR				86,031,297.20DB**	
Total Cash GBP				2,220,000.00DB**	
Total Cash JPY				593,113,600CR**	
Total Cash MXN				344,100.00DB**	
Total Cash NOK				213,927,784.00CR**	
Total Cash SEK				58,380,214.25CR**	
Total Cash USD				62,110,126.13CR**	
- - - - CLOSING ACCOUNT BALANCES - - - - -					
SWISSFRANC				0CR*	
EURO				34,696,297.20DB*	
- - - - C O N T I N U E D O N N E X T P A G E - - - - -					

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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.										
8/28/08	B	2,960,000.00	CR	12SEP08	EUR/NOK		23,472,504.00	DB DELY	7.9299000	
8/28/08	S	2,897,234.32	DB	12SEP08	USD/SEK		18,500,000.00	CR DELY	6.38540000	
8/29/08	B	7,400,000.00	CR	12SEP08	EUR/NOK		58,758,220.00	DB DELY	7.9403000	
8/29/08	B	29,600,000.00	CR	12SEP08	EUR/NOK		235,240,820.00	DB DELY	7.9473250	
8/29/08	S	3,700,000.00	DB	12SEP08	EUR/NOK		29,416,480.00	CR DELY	7.9504000	
8/29/08	S	3,700,000.00	DB	12SEP08	EUR/NOK		29,436,830.00	CR DELY	7.9559000	
Net		29,600,000.00	CR*				235,145,730.00	DB*		
8/29/08	B	74,000,000.00	CR	12SEP08	NOK/SEK		88,031,880.00	DB DELY	1.189620	
9/02/08	B	5,920,000.00	CR	12SEP08	EUR/NOK		47,364,736.00	DB DELY	8.0008000	
9/02/08	B	3,700,000.00	CR	12SEP08	EUR/NOK		29,614,023.00	DB DELY	8.0037900	
Net		9,620,000.00	CR*				76,978,759.00	DB*		
9/02/08	S	3,700,000.00	DB	12SEP08	EUR/USD		5,406,643.50	CR DELY	1.4612550	
9/03/08	S	3,700,000.00	DB	12SEP08	EUR/NOK		29,643,845.00	CR DELY	8.0118500	
9/03/08	S	3,700,000.00	DB	12SEP08	EUR/NOK		29,667,155.00	CR DELY	8.0181500	
Net		7,400,000.00	DB*				59,311,000.00	CR*		
9/03/08	S	3,700,000.00	DB	12SEP08	EUR/USD		5,327,371.00	CR DELY	1.4398300	
9/04/08	S	11,100,000.00	DB	12SEP08	EUR/NOK		88,902,786.00	CR DELY	8.0092600	
9/04/08	S	3,700,000.00	DB	12SEP08	EUR/NOK		29,678,699.00	CR DELY	8.0212700	
Net		14,800,000.00	DB*				118,581,485.00	CR*		
9/04/08	S	2,220,000.00	DB	12SEP08	EUR/USD		3,222,929.40	CR DELY	1.4517700	
9/04/08	S	3,428,522.71	DB	12SEP08	USD/JPY		370,000,000	CR DELY	107.91820	
9/05/08	B	7,650,000.00	CR	12SEP08	EUR/CHF		12,119,130.00	DB DELY	1.5842000	
9/05/08	B	3,825,000.00	CR	12SEP08	EUR/SEK		36,272,436.75	DB DELY	9.4829900	
9/05/08	B	7,400,000.00	CR	12SEP08	EUR/USD		10,605,384.00	DB DELY	1.4331600	
9/05/08	B	18,500,000.00	CR	12SEP08	NOK/SEK		22,006,027.50	DB DELY	1.189515	
9/08/08	B	7,425,000.00	CR	12SEP08	EUR/USD		10,482,904.57	DB DELY	1.4118390	
9/08/08	B	3,700,000.00	CR	12SEP08	EUR/USD		5,246,026.50	DB DELY	1.4178450	
Net		11,125,000.00	CR*				15,728,931.07	DB*		
9/08/08	B	32,365.88	CR	12SEP08	USD/SEK		215,673.00	DB DELY	6.66359200	
9/10/08	B	3,700,000.00	CR	12SEP08	EUR/NOK		29,818,300.00	DB DELY	8.0590000	
8/28/08	S	7,378,702.80	DB	19SEP08	EUR/USD		10,845,770.78	CR TYPE	1.4698750	
8/29/08	B	7,378,702.80	CR	19SEP08	EUR/USD		10,858,757.29	DB TYPE	1.4716350	
9/02/08	S	3,825,000.00	DB	30SEP08	EUR/USD		5,586,909.75	CR TYPE	1.4606300	
9/09/08	S	38,250,000.00	DB	30SEP08	EUR/USD		53,856,191.25	CR TYPE	1.4080050	
Recap of Realized Gains/Losses USD									61,414.77	DB
- - - - - Foreign Exchange Settlement Summary - - - - -										
		CURR			LONG			SHORT		NET
		EUR	222,888,702.80	CR	180,203,702.80	DB				42,685,000.00
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -										

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	1,000,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	2,000,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	500,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	750,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	2,000,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	600,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	600,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	400,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	100,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	1,591,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	278,512.50DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	318,080.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	GBP	397,875.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	4,079,361.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	11,936,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	7,166,940.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	7,163,460.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	11,947,500.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	5,971,450.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	7,166,820.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	5,975,700.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	9,562,640.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	1,902,100.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	4,794,880.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	2,216,878.50DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	11,984,400.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	8,985,000.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	1,588,671.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	2,997,675.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	4,801,240.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	1,941,060.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	2,360,092.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	4,200,105.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	9,600,560.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	1,079,505.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	11,991,400.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	3,100,337.50DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	6,857,300.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	2,057,160.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	2,697,772.50DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	4,804,170.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SEK	1,713,525.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	1,240,755.96DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	659,999.63DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	24,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	100,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	150,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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**FUTURES/FOREIGN EXCHANGE
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----- 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.

8/25/08	B	7,000,000.00	CR	29SEP08 USD/CLP	3,647,700,000.00	DB TYPE 521.10000	
8/29/08	S	25,000,000.00	DB	29SEP08 USD/KRW	27,100,000,000.00	CR TYPE 1084.00000	

Recap of Realized Gains/Losses	AUD	1,201,875.00	DB
Recap of Realized Gains/Losses	CAD	289,500.00	CR
Recap of Realized Gains/Losses	CHF	2,037,500.00	DB
Recap of Realized Gains/Losses	EUR	2,044,687.00	DB
Recap of Realized Gains/Losses	GBP	244,125.00	CR
Recap of Realized Gains/Losses	USD	18,034,737.00	DB

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.

8/01/08	S	100,000,000.00	DB	3SEP08 USD/BRL	157,030,000.00	CR NDF 1.5703000	
8/01/08	S	30,000,000.00	DB	3SEP08 USD/BRL	47,115,000.00	CR NDF 1.5705000	
Net		5,094,836.03	DB*			0CR*	
8/25/08	B	24,000,000.00	CR	3SEP08 USD/BRL	39,072,000.00	DB NDF 1.6280000	
Net		93,979.44	CR*			0CR*	
8/27/08	B	13,000,000.00	CR	3SEP08 USD/BRL	21,112,000.00	DB NDF 1.6240000	
Net		82,721.49	CR*			0CR*	
4/30/08	S	10,000,000.00	DB	5SEP08 USD/ARS	32,660,000.00	CR NDF 3.2660000	
Net		718,387.98	CR*			0CR*	
8/06/08	S	3,000,000.00	DB	8SEP08 USD/CLP	1,542,000,000.00	CR NDF 514.00000	
Net		11,106.59	DB*			0CR*	
9/04/08	B	10,000,000.00	CR	8SEP08 USD/PEN	29,690,000.00	DB NDF 2.9690000	
Net		1,347.44	DB*			0CR*	
5/19/08	S	21,000,000.00	DB	11SEP08 USD/RUB	503,832,000.00	CR NDF 23.9920000	
Net		1,293,428.56	DB*			0CR*	
9/11/08	B	50,000,000.00	CR	11SEP08 USD/RUB	1,210,000,000.00	DB NDF 24.2000000	
Net		2,672,812.68	CR*			0CR*	
9/08/08	S	9,000,000.00	DB	15SEP08 USD/BRL	15,615,000.00	CR NDF 1.7350000	
Net		446,179.13	DB*			0CR*	
9/11/08	B	30,000,000.00	CR	15SEP08 USD/BRL	52,500,000.00	DB NDF 1.7500000	
Net		1,240,755.96	CR*			0CR*	
12/13/07	B	25,000,000.00	CR	17SEP08 USD/BRL	45,975,000.00	DB NDF 1.8390000	
Net		365,517.24	DB*			0CR*	

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

	CURR	LONG	SHORT	NET
EUR	2,258,016,917.00	CR	2,969,152,500.00	DB 711,135,583.00
TRY	148,384,180.00	CR	248,708,492.50	DB 100,324,312.50
AUD	197,299,820.00	CR	439,191,645.00	DB 241,891,825.00
SGD	131,109.00	CR	18,525,948.80	DB 18,394,839.80
USD	3,735,266,137.56	CR	3,265,105,109.11	DB 470,161,028.45
CAD	505,160,646.00	CR	364,126,417.98	DB 141,034,228.02
JPY	135,354,680.78	CR	122,504,589.15	DB 12,850,091.62
CHF	1,399,105,411.01	CR	550,493,132.50	DB 848,612,278.51
GBP	864,391,750.50	CR	686,834,542.31	DB 177,557,208.19
NOK	91,750,271.00	CR	421,734,368.50	DB 329,984,097.50
RON	17,687,500.00	CR	36,106,500.00	DB 18,419,000.00
SEK	1,137,480,773.00	CR	1,268,623,502.20	DB 131,142,729.20
ZAR	105,188,435.40	CR	449,936,606.00	DB 344,748,170.60
NZD	114,535,000.00	CR	105,080,000.00	DB 9,455,000.00
HKD	19,139,409.80	CR	219,621,943.20	DB 200,482,533.40
TWD	120,500,000.00	CR		DB 120,500,000.00
DKK	2,929,955.60	CR	12,413,797.20	DB 9,483,841.60

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Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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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.												
Net		2,500,000.00	DB*					172,345,000	CR*			
9/11/08	B	1,000,000.00	CR	16SEP08	USD	JPY		106,400,000	DB DELY	106.40000		
9/11/08	S	5,000,000.00	DB	16SEP08	USD	JPY		532,700,000	CR DELY	106.54000		
9/11/08	S	3.00	DB	16SEP08	USD	JPY		319	CR DELY	106.63700		
9/11/08	S	1,000,000.00	DB	16SEP08	USD	JPY		106,700,000	CR DELY	106.70000		
9/11/08	B	2,000,000.00	CR	16SEP08	USD	JPY		213,700,000	DB DELY	106.85000		
9/11/08	S	1,000,000.00	DB	16SEP08	USD	JPY		106,900,000	CR DELY	106.90000		
9/11/08	S	1,000,000.00	DB	16SEP08	USD	JPY		107,040,000	CR DELY	107.04000		
9/11/08	B	27,000,000.00	CR	16SEP08	USD	JPY		2,902,500,000	DB DELY	107.50000		
9/11/08	B	50,000,000.00	CR	16SEP08	USD	JPY		5,417,500,000	DB DELY	108.35000		
9/11/08	S	25,000,000.00	DB	16SEP08	USD	JPY		2,727,500,000	CR DELY	109.10000		
9/11/08	S	25,000,000.00	DB	16SEP08	USD	JPY		2,728,750,000	CR DELY	109.15000		
9/11/08	S	15,000,000.00	DB	16SEP08	USD	JPY		1,644,000,000	CR DELY	109.60000		
9/11/08	B	50,000,000.00	CR	16SEP08	USD	JPY		5,487,500,000	DB DELY	109.75000		
Net		56,999,997.00	CR*					6,174,009,681	DB*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/11/08	B	100,000,000.00		16SEP09	USD	JPY		9,700,000,000		97.00000		
		Exp 9/14/09 15:00	TOK	/Call	Euro			Premium Amount	9/16/08	1,400,000.00	DB USD	
9/11/08	S	19,500,000.00		16SEP09	USD	JPY		2,042,625,000		104.75000		
		Exp 9/14/09 15:00	TOK	/Call	Euro			Premium Amount	9/16/08	714,187.50	CR USD	
									Net Amount Due	USD	685,812.50	DB*
9/11/08	S	19,500,000.00		16SEP09	USD	JPY		2,042,625,000		104.75000		
		Exp 9/14/09 15:00	TOK	/Put	Euro			Premium Amount	9/16/08	810,712.50	CR USD	
									Net Amount Due	USD	810,712.50	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/12/08	B	1,000,000.00	CR	16SEP08	AUD	USD		809,600.00	DB DELY	.80960000		
9/12/08	B	5,000,000.00	CR	16SEP08	AUD	USD		4,055,500.00	DB DELY	.81110000		
9/12/08	B	1,000,000.00	CR	16SEP08	AUD	USD		817,000.00	DB DELY	.81700000		
9/12/08	S	1,000,000.00	DB	16SEP08	AUD	USD		818,300.00	CR DELY	.81830000		
9/12/08	S	1,000,000.00	DB	16SEP08	AUD	USD		819,300.00	CR DELY	.81930000		
9/12/08	S	500,000.00	DB	16SEP08	AUD	USD		411,150.00	CR DELY	.82230000		
Net		4,500,000.00	CR*					3,633,350.00	DB*			
9/12/08	S	1,437,037.20	DB	16SEP08	DKK	SEK		1,836,000.00	CR DELY	.7827000		
9/12/08	S	1,000,000.00	DB	16SEP08	EUR	AUD		1,739,400.00	CR DELY	1.739400		
9/12/08	B	1,000,000.00	CR	16SEP08	EUR	AUD		1,743,900.00	DB DELY	1.743900		
Net			0CR*					4,500.00	DB*			
9/12/08	B	100,000.00	CR	16SEP08	EUR	CAD		150,500.00	DB DELY	1.5050000		
9/12/08	S	225,000.00	DB	16SEP08	EUR	CHF		358,762.50	CR DELY	1.5945000		
9/12/08	S	2,000,000.00	DB	16SEP08	EUR	CHF		3,195,200.00	CR DELY	1.5976000		
9/12/08	B	150,000.00	CR	16SEP08	EUR	CHF		239,700.00	DB DELY	1.5980000		
9/12/08	B	200,000.00	CR	16SEP08	EUR	CHF		319,840.00	DB DELY	1.5992000		
9/12/08	S	1,000,000.00	DB	16SEP08	EUR	CHF		1,600,800.00	CR DELY	1.6008000		
9/12/08	S	49,000,000.00	DB	16SEP08	EUR	CHF		78,468,600.00	CR DELY	1.6014000		
9/12/08	B	500,000.00	CR	16SEP08	EUR	CHF		801,400.00	DB DELY	1.6028000		
9/12/08	S	205,000.00	DB	16SEP08	EUR	CHF		329,373.50	CR DELY	1.6067000		
Net		51,580,000.00	DB*					82,591,796.00	CR*			
9/12/08	B	150,000.00	CR	16SEP08	EUR	GBP		118,897.50	DB DELY	.792650		
9/12/08	B	500,000.00	CR	16SEP08	EUR	GBP		396,350.00	DB DELY	.792700		
9/12/08	B	700,000.00	CR	16SEP08	EUR	GBP		555,205.00	DB DELY	.793150		
9/12/08	S	100,000.00	DB	16SEP08	EUR	GBP		79,315.00	CR DELY	.793150		
9/12/08	B	232,000.00	CR	16SEP08	EUR	GBP		184,022.40	DB DELY	.793200		
9/12/08	S	218,000.00	DB	16SEP08	EUR	GBP		172,917.60	CR DELY	.793200		

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

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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	USD	129,016,293.75DB		
9/12/08	CURRENCY	RECEIVED				9/12/08	JPY	1,100,580,000CR		
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	10,200,000.00DB		
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	3,058,000.00DB		
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	1,290,000.00DB		
9/17/08	CURRENCY	RECEIVED				9/17/08	JPY	1,076,000,000CR		
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	10,000,000.00DB		
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	1,120,000.00DB		
Total Cash							EUR	138,762,500.00CR**		
Total Cash							JPY	2,176,580,000CR**		
Total Cash							USD	227,194,293.75DB**		
CLOSING ACCOUNT BALANCES										
EURO				0CR*						
J YEN				CR*						
US DOLLAR				0CR*						
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			
3/12/08	B	13,820,315.66	17FEB09	USD/JPY	1,366,000,000	98.84000	956,899.79CR	USD		
		Exp 2/13/09 10:00 NY		/Put Euro				USD		
					Market Rate	7.36380		USD		
					Net Market Value @	106.02401	956,899.79CR	USD		
9/12/08	S	13,820,315.66	17FEB09	USD/JPY	1,366,000,000	98.84000	956,899.79DB	USD		
		Exp 2/13/09 10:00 NY		/Put Euro				USD		
					Market Rate	7.36380		USD		
					Net Market Value @	106.02401	956,899.79DB	USD		
3/12/08	B	14,886,271.32	30APR09	USD/JPY	1,466,000,000	98.48000	1,083,465.82CR	USD		
		Exp 4/27/09 10:00 NY		/Put Euro				USD		
					Market Rate	7.74075		USD		
					Net Market Value @	106.02401	1,083,465.82CR	USD		
9/10/08	S	14,886,271.32	30APR09	USD/JPY	1,466,000,000	98.48000	1,083,465.82DB	USD		
		Exp 4/27/09 10:00 NY		/Put Euro				USD		
					Market Rate	7.74075		USD		
					Net Market Value @	106.02401	1,083,465.82DB	USD		
3/13/08	B	32,983,323.04	15JUL09	USD/JPY	3,204,000,000	97.14000	2,737,431.07CR	USD		
		Exp 7/13/09 10:00 NY		/Put Euro				USD		
					Market Rate	8.82678		USD		
					Net Market Value @	106.02401	2,737,431.07CR	USD		
9/10/08	S	32,983,323.04	15JUL09	USD/JPY	3,204,000,000	97.14000	2,737,431.07DB	USD		
		Exp 7/13/09 10:00 NY		/Put Euro				USD		
					Market Rate	8.82678		USD		
					Net Market Value @	106.02401	2,737,431.07DB	USD		
Total FX Forward NPV								0CR*	USD	
Total FX Undiscounted MTM								0CR*	USD	
Total FX Long Option value								4,777,796.68CR*	USD	
Total FX Short Option Value								4,777,796.68DB*	USD	
Net FX Option Value								0CR*	USD	
Foreign Exchange Position Delta Summary										
Curr	Notional	USD Equivalent		Delta	Notional	Delta USD Equiv				
EUR	OCR			OCR	OCR			OCR		
JPY	CR			CR	CR			CR		
Sum of the Absolute Values:				0					0	
Foreign Exchange Position Summary										
CURR	LONG	SHORT		NET						
C O N T I N U E D O N N E X T P A G E										

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- - - - -	OPENING	ACCOUNT	BALANCES	- - - -
EURO				0C
J YEN				C
US DOLLAR				0C

Date	B/S	Base Currency	Maturity	Currency	Pair	Counter Amount	Rate	Net Present Value
9/04/08	S	50,000,000.00	DB 8SEP08	EUR	USD	72,510,000.00	CR DELY 1.4502000	
9/04/08	S	88,762,500.00	DB 8SEP08	EUR	USD	129,016,293.75	CR DELY 1.4535000	
9/10/08	B	10,200,000.00	CR 12SEP08	USD	JPY	1,100,580,000.00	DB DELY 107.90000	
9/10/08	S	14,886,271.32	30APR09	USD	JPY	1,466,000,000	98.48000	
		Exp 4/27/09 10:00	NY	/Put	Euro		9/12/08	
9/10/08	S	32,983,323.04	15JUL09	USD	JPY	3,204,000,000	97.14000	
		Exp 7/13/09 10:00	NY	/Put	Euro		9/12/08	
9/12/08	B	10,000,000.00	CR 17SEP08	USD	JPY	1,076,000,000.00	DB DELY 107.60000	
9/12/08	S	13,820,315.66	17FEB09	USD	JPY	1,366,000,000	98.84000	
		Exp 2/13/09 10:00	NY	/Put	Euro		9/17/08	

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.							
9/04/08	S	50,000,000.00	DB	8SEP08 EUR/USD	72,510,000.00	CR DELY 1.4502000	
9/04/08	S	88,762,500.00	DB	8SEP08 EUR/USD	129,016,293.75	CR DELY 1.4535000	
Net		138,762,500.00	DB*		201,526,293.75	CR*	
9/10/08	B	10,200,000.00	CR	12SEP08 USD/JPY	1,100,580,000	DB DELY 107.90000	

9/10/08 S	14,886,271.32	30APR09	USD/JPY		1,466,000,000	98.48000			
	Exp	4/27/09	10:00 NY	/Put Euro	Premium Amount	9/12/08	1,290,000.00CR	USD	

9/10/08 S	32,983,323.04	15JUL09	USD/JPY	3,204,000,000	97.14000	1,290,000.00CR*
Exp	7/13/09 10:00	NY	/Put Euro	Premium Amount	9/12/08	3,058,000.00CR USD

The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/12/08 B	10,000,000.00CR	17SEP08 USD/JPY	1,076,000,000DB	DELY	107.60000
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9/12/08 S	13,820,315.66	17FEB09	USD/JPY		1,366,000,000	98.84000			
	Exp 2/13/09 10:00 NY	/Put	Euro	Premium Amount	9/17/08	1,120,000.00CR	USD		

		Foreign Exchange Settlement Summary	
CURR		LONG	SHORT
EUR	0CR	138,762,500.00DB	138,762,500.00DB*
USD	221,726,293.75CR	61,689,910.02DB	160,036,383.73CR*
JPY	6,036,000,000CR	2,176,580,000DB	3,859,420,000CR*

9/08/08	CURRENCY RECEIVED	9/08/08	EUR	50,000,000.00CR
9/08/08	CURRENCY RECEIVED	9/08/08	EUR	88,762,500.00CR
9/08/08	CURRENCY DELIVERED	9/08/08	USD	72,510,000.00DB

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/08/08	CURRENCY	DELIVERED				9/08/08	USD	129,016,293.75	DB
9/12/08	CURRENCY	RECEIVED				9/12/08	JPY	1,100,580,000	CR
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	10,200,000.00	DB
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	3,058,000.00	DB
9/12/08	CURRENCY	DELIVERED				9/12/08	USD	1,290,000.00	DB
9/17/08	CURRENCY	RECEIVED				9/17/08	JPY	1,076,000,000	CR
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	10,000,000.00	DB
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	1,120,000.00	DB
Total Cash							EUR	138,762,500.00	CR**
Total Cash							JPY	2,176,580,000	CR**
Total Cash							USD	227,194,293.75	DB**
CLOSING ACCOUNT BALANCES									
EURO		0CR*							
J YEN		CR*							
US DOLLAR		0CR*							
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
3/12/08	B	13,820,315.66	17FEB09	USD/JPY		1,366,000,000		98.84000	956,899.79
		Exp 2/13/09	10:00 NY	/Put	Euro				CR USD
						Market Rate	7.36380		USD
						Net Market Value @	106.02401		956,899.79
									CR USD
9/12/08	S	13,820,315.66	17FEB09	USD/JPY		1,366,000,000		98.84000	956,899.79
		Exp 2/13/09	10:00 NY	/Put	Euro				DB USD
						Market Rate	7.36380		USD
						Net Market Value @	106.02401		956,899.79
									DB USD
3/12/08	B	14,886,271.32	30APR09	USD/JPY		1,466,000,000		98.48000	1,083,465.82
		Exp 4/27/09	10:00 NY	/Put	Euro				CR USD
						Market Rate	7.74075		USD
						Net Market Value @	106.02401		1,083,465.82
									CR USD
9/10/08	S	14,886,271.32	30APR09	USD/JPY		1,466,000,000		98.48000	1,083,465.82
		Exp 4/27/09	10:00 NY	/Put	Euro				DB USD
						Market Rate	7.74075		USD
						Net Market Value @	106.02401		1,083,465.82
									DB USD
3/13/08	B	32,983,323.04	15JUL09	USD/JPY		3,204,000,000		97.14000	2,737,431.07
		Exp 7/13/09	10:00 NY	/Put	Euro				CR USD
						Market Rate	8.82678		USD
						Net Market Value @	106.02401		2,737,431.07
									CR USD
9/10/08	S	32,983,323.04	15JUL09	USD/JPY		3,204,000,000		97.14000	2,737,431.07
		Exp 7/13/09	10:00 NY	/Put	Euro				DB USD
						Market Rate	8.82678		USD
						Net Market Value @	106.02401		2,737,431.07
									DB USD
Total FX Forward NPV								0CR* USD	
Total FX Undiscounted MTM								0CR* USD	
Total FX Long Option value								4,777,796.68	
Total FX Short Option Value								4,777,796.68	
Net FX Option Value								0CR* USD	
Foreign Exchange Position Delta Summary									
Curr	Notional	USD Equivalent		Delta Notional		Delta USD Equiv			
EUR	OCR			OCR		OCR		OCR	
JPY	CR			CR		CR		CR	
Sum of the Absolute Values:				0				0	
Foreign Exchange Position Summary									
CURR	LONG	SHORT		NET					
C O N T I N U E D O N N E X T P A G E									

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A large rectangular area with a dashed border, intended for a drawing.

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

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

9/12/08 S	13,820,315.66	17FEB09	USD/JPY	1,366,000,000	98.84000
	Exp 2/13/09 10:00 NY		/Put Euro		9/17/08

- - - - - 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.

9/04/08 S	50,000,000.00DB	8SEP08 EUR/USD	72,510,000.00CR DELY	1.4502000
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9/04/08 S	88,762,500.00DB	8SEP08 EUR/USD	129,016,293.75CR DELY	1.4535000
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Net	138,762,500.00DB*	201,526,293.75CR*
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9/10/08 B	10,200,000.00CR	12SEP08 USD/JPY	1,100,580,000DB	DELY	107.90000
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/10/08 S	14,886,271.32	30APR09	USD/JPY		1,466,000,000	98.48000			
Exp	4/27/09	10:00 NY	/Put	Euro	Premium Amount	9/12/08	1,290,000.00CR	USD	

Net Amount Due	USD	1,290,000.00CR*
----------------	-----	-----------------

9/10/08 S	32.983.323.04	15JUL09 USD/JPY	3.204.000.000	97.14000
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Exp	7/13/09	10:00	NY	/Put	Euro	Premium Amount	9/12/08	3,058,000.00	CR	USD
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2114	7/26/95	26466	171	7/26/95	2225	12542224	14150000	5/22/95	5/22/95	5/22/95	5/22/95
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Net Amount Due: 1

The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/13/08 B 10,000,000.00CB 17SEP08 USD/JPY 1,076,000,000DB DELY 107,600000

3/12/08	B	10,000,000.00	EUR	17SEF08	USD/CHF	1,070,000,000	DB	DEU	107.000000
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

8/13/08 S	13 820 315 66	17 FEB 08 USD / IDV	1 366 000 000	88 84000
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9/12/08 S	13,820,315.66	1/FEB/09	USD/JPY	1,366,000,000	98.84000
Exp. 3/13/09 10:00 NY		/Put	Euro	Premium Amount	0/17/08 1,120,000,000B USD

Exp	2/13/09	10:00	NY	/Put	Euro	Premium Amount	9/17/08	1,120,000.00CR
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Net Amount Due	USD	1,120,000.00CR*
Balance of Prebilled Stairs/Issues	USD	5,460,000.00CR

Recap of Realized Gains/Losses	USD	5,468,000.00CR
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- - - - - Foreign Exchange Settlement Summary - - - - -

	CURR	LONG	SHORT	NET
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EUR	OCR	138,762,500.00DB	138,762,500.00DB*
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USD	221,726,293.75CR	61,689,910.02DB	160,036,383.73CR*
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JPY	6,036,000,000CR	2,176,580,000DB	3,859,420,000CR*
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- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/08/08 CURRENCY RECEIVED	9/08/08 EUR	50,000,000.00CR
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9/08/08 CURRENCY RECEIVED	9/08/08 EUR	88,762,500.00CR
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9/08/08 CURRENCY DELIVERED	9/08/08 USD	72,510,000.00DB
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- - - - - C O N T I N U E D O N N E X T P A G E - - - - -

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LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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----- 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.

8/27/08	B	473,000,000.00	CR	17SEP08 USD/SEK	3,018,591,400.00	DB DELY 6.38180000	
9/09/08	B	600,000,000.00	CR	24SEP08 USD/NOK	3,402,540,000.00	DB TYPE 5.6709000	
8/19/08	B	455,000,000.00	CR	26SEP08 USD/SEK	2,904,811,000.00	DB TYPE 6.38420000	

Foreign Exchange Settlement Summary				NET
CURR	LONG	SHORT		
USD	2,667,377,750.00	CR	2,788,765,500.00	DB 121,387,750.00
CAD	87,624,200.00	CR	35,028,510.00	DB 52,595,690.00
JPY	139,117,400,000.00	CR	21,768,702,000.00	DB 117,348,698,000.00
GBP	418,000,000.00	CR	0.00	DB 418,000,000.00
EUR	0.00	CR	575,000,000.00	DB 575,000,000.00
SEK	659,300,000.00	CR	5,923,402,400.00	DB 5,264,102,400.00
NOK	3,397,800,000.00	CR	3,402,540,000.00	DB 4,740,000.00

----- I T E M I Z E D C A S H A C T I V I T Y -----

9/02/08	CURRENCY RECEIVED	9/02/08	JPY	21,768,702,000.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD	100,000,000.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD	50,000,000.00	CR
9/02/08	CURRENCY DELIVERED	9/02/08	CAD	52,601,300.00	DB
9/02/08	CURRENCY DELIVERED	9/02/08	JPY	10,871,000,000.00	DB
9/02/08	CURRENCY DELIVERED	9/02/08	USD	201,000,000.00	DB
9/03/08	CURRENCY RECEIVED	9/03/08	USD	90,230,000.00	CR
9/03/08	CURRENCY DELIVERED	9/03/08	GBP	50,000,000.00	DB
9/04/08	CURRENCY RECEIVED	9/04/08	USD	33,000,000.00	CR
9/04/08	CURRENCY DELIVERED	9/04/08	CAD	35,022,900.00	DB
9/05/08	CURRENCY RECEIVED	9/05/08	USD	1,168,000,000.00	CR
9/05/08	CURRENCY DELIVERED	9/05/08	JPY	128,246,400.00	DB
9/08/08	CURRENCY RECEIVED	9/08/08	USD	89,127,500.00	CR
9/08/08	CURRENCY RECEIVED	9/08/08	USD	558,408,000.00	CR
9/08/08	CURRENCY DELIVERED	9/08/08	GBP	50,000,000.00	DB
9/08/08	CURRENCY DELIVERED	9/08/08	GBP	318,000,000.00	DB
9/09/08	CURRENCY RECEIVED	9/09/08	EUR	575,000,000.00	CR
9/09/08	CURRENCY DELIVERED	9/09/08	USD	905,377,750.00	DB
9/10/08	CURRENCY RECEIVED	9/10/08	CAD	35,028,510.00	CR
9/10/08	CURRENCY RECEIVED	9/10/08	USD	100,000,000.00	CR
9/10/08	CURRENCY RECEIVED	9/10/08	USD	600,000,000.00	CR
9/10/08	CURRENCY DELIVERED	9/10/08	NOK	3,397,800,000.00	DB
9/10/08	CURRENCY DELIVERED	9/10/08	SEK	659,300,000.00	DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD	33,000,000.00	DB
9/17/08	CURRENCY RECEIVED	9/17/08	SEK	3,018,591,400.00	CR
9/17/08	CURRENCY DELIVERED	9/17/08	USD	473,000,000.00	DB
Total Cash				CAD	52,595,690.00
Total Cash				EUR	575,000,000.00
Total Cash				GBP	418,000,000.00
Total Cash				JPY	117,348,698,000.00
Total Cash				NOK	3,397,800,000.00
Total Cash				SEK	2,359,291,400.00
Total Cash				USD	1,176,387,750.00

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

CAN DOLLAR	0.00
EURO	0.00
POUND STG	0.00
J YEN	0.00

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
9/15/08	B	180,000.00	CR	17SEP08 NZD/USD	119,953.80	DB DELY .6664100	
- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
10/18/07	S	228,975.27	DB	17SEP08 USD/CNY	1,620,000.00	CR NDF 7.0750000	
Net		7,666.17	CR*		0CR*		
4/29/08	B	54,133.14	CR	17SEP08 USD/CNY	370,000.00	DB NDF 6.8350000	
Net		85.40	CR*		0CR*		
5/07/08	B	56,959.25	CR	17SEP08 USD/CNY	390,000.00	DB NDF 6.8470000	
Net		9.99	DB*		0CR*		
5/12/08	B	55,224.53	CR	17SEP08 USD/CNY	380,000.00	DB NDF 6.8810000	
Net		283.96	DB*		0CR*		
- - - - - Foreign Exchange Settlement Summary - - - - -							
		CURR		LONG		SHORT	NET
		AUD	330,000.00	CR	330,000.00	DB	0CR*
		USD	1,604,826.58	CR	1,645,953.23	DB	41,126.65
		NZD	180,000.00	CR	180,000.00	DB	0CR*
		CAD	170,000.00	CR	170,000.00	DB	0CR*
		EUR	220,000.00	CR	220,000.00	DB	0CR*
		GBP	100,000.00	CR	100,000.00	DB	0CR*
		JPY	35,000,000	CR	35,000,000	DB	CR*
		CNY	1,620,000.00	CR	1,140,000.00	DB	480,000.00
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -							
9/17/08	CURRENCY DELIVERED				9/17/08	USD	21,531.70
9/17/08	CURRENCY DELIVERED				9/17/08	USD	7,457.62
					Total Cash	USD	28,989.32
- - - - - CLOSING ACCOUNT BALANCES - - - - -							
AUS DOLLAR				0CR*			
CAN DOLLAR				0CR*			
EURO				0CR*			
POUND STG				0CR*			
J YEN				CR*			
NZ DOLLAR				0CR*			
US DOLLAR				0CR*			
- - - - - 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
4/29/08	S	56,574.92	DB	18MAR09 USD/CNY	370,000.00	CR TYPE 6.5400000	3,381.35
5/07/08	S	59,560.17	DB	18MAR09 USD/CNY	390,000.00	CR TYPE 6.5480000	3,492.61
5/12/08	S	57,453.89	DB	18MAR09 USD/CNY	380,000.00	CR TYPE 6.6140000	2,834.62
9/10/08	B	167,908.80	CR	18MAR09 USD/CNY	1,140,000.00	DB TYPE 6.7894000	4,132.93
Net		5,680.18	DB*		0CR*		
				Net Present Value			5,575.65
				Undiscounted MTM	6.9640270	39,556.92	DB* CNY
				Undiscounted MTM In Base		5,680.18	DB* USD
				Total FX Forward NPV			5,575.65
				Total FX Undiscounted MTM			5,680.18
				Total FX Long Option value			0CR* USD
				Total FX Short Option Value			0CR* USD
				Net FX Option Value			0CR* USD
- - - - - Foreign Exchange Position Delta Summary - - - - -							
Curr		Notional		USD Equivalent	Delta Notional		Delta USD Equiv
AUD		0CR		0CR	0CR		0CR
NZD		0CR		0CR	0CR		0CR
CAD		0CR		0CR	0CR		0CR
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y						
9/10/08	CURRENCY RECEIVED			9/10/08	AED	5,542,807.49CR
9/10/08	CURRENCY RECEIVED			9/10/08	AED	9,375,075.00CR
9/10/08	CURRENCY RECEIVED			9/10/08	AED	2,038,827.84CR
9/10/08	CURRENCY RECEIVED			9/10/08	USD	1,718,371.31CR
9/10/08	CURRENCY RECEIVED			9/10/08	USD	3,107,345.87CR
9/10/08	CURRENCY DELIVERED			9/10/08	AED	6,311,921.50DB
9/10/08	CURRENCY DELIVERED			9/10/08	AED	11,413,902.85DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	1,538,173.30DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	2,601,658.11DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	557,590.00DB
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	881,776.16CR
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	584,618.07CR
9/17/08	CURRENCY RECEIVED			9/17/08	USD	309,680.00CR
9/17/08	CURRENCY RECEIVED			9/17/08	USD	526,400.00CR
9/17/08	CURRENCY DELIVERED			9/17/08	CZK	5,045,383.98DB
9/17/08	CURRENCY DELIVERED			9/17/08	CZK	8,576,240.40DB
9/17/08	CURRENCY DELIVERED			9/17/08	USD	674,347.02DB
9/17/08	CURRENCY DELIVERED			9/17/08	USD	447,092.44DB
					Total Cash	AED 769,114.02DB**
					Total Cash	CZK 13,621,624.38DB**
					Total Cash	SAR 10,409,860.60CR**
					Total Cash	TRY 1,466,394.23CR**
					Total Cash	USD 2,975,017.00DB**
- - - - CLOSING ACCOUNT BALANCES - - - - -						
UAE DIRHAM			0CR*			
CZ KORUNA			0CR*			
SAR RIYAL			0CR*			
NW TR LIRA			0CR*			
US DOLLAR			1,120,000.00DB*			
SA RAND			8,704,080.00CR*			
- - - - - 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	
AED	0CR		0CR	0CR		
CZK	0CR		0CR	0CR		
SAR	0CR		0CR	0CR		
TRY	0CR		0CR	0CR		
USD	0CR		1,120,000.00DB	1,120,000.00DB		
ZAR	0CR		8,704,080.00CR	8,704,080.00CR		
Total Value in Base Currency						
USD	0CR		71,737.50DB	71,737.50DB		
- - - - - 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
USD	1,120,000.00DB	0CR	0CR	0CR	0CR	1,120,000.00DB
ZAR	8,704,080.00CR	0CR	0CR	0CR	0CR	8,704,080.00CR
Total Value in Base Currency						
USD	71,737.50DB	0CR	0CR	0CR	0CR	71,737.50DB
- - - - - 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	

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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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.							
7/25/08	S	22,683.00	DB	17SEP08 USD/HUF	3,378,210.95	CR DELY 148.93140	
7/25/08	B	202,203.17	CR	17SEP08 USD/JPY	21,753,967	DB DELY 107.58470	
7/25/08	B	218,379.42	CR	17SEP08 USD/JPY	23,496,031	DB DELY 107.59270	
Net		420,582.59	CR*		45,249,998	DB*	
7/25/08	S	23,086.00	DB	17SEP08 USD/MXN	233,039.96	CR DELY 10.094428	
7/25/08	S	16,911.00	DB	17SEP08 USD/TRY	20,807.51	CR DELY 1.23041	
7/25/08	B	5,179.00	CR	17SEP08 USD/ZAR	39,827.04	DB DELY 7.6901030	
7/28/08	B	190,625.00	CR	17SEP08 AUD/USD	181,687.55	DB DELY .95311500	
7/28/08	B	238,086.00	CR	17SEP08 EUR/USD	374,014.54	DB DELY 1.5709220	
7/28/08	S	78,396.00	DB	17SEP08 GBP/USD	155,159.40	CR DELY 1.9791750	
7/28/08	B	343,889.00	CR	17SEP08 NZD/USD	254,223.38	DB DELY .7392600	
7/28/08	B	404,575.00	CR	17SEP08 NZD/USD	299,098.25	DB DELY .7392900	
Net		748,464.00	CR*		553,321.63	DB*	
7/28/08	S	248,738.00	DB	17SEP08 USD/CAD	253,670.72	CR DELY 1.0198310	
7/28/08	B	412,549.00	CR	17SEP08 USD/CHF	426,319.47	DB DELY 1.0333790	
7/28/08	B	463,062.96	CR	17SEP08 USD/HUF	68,493,957.73	DB DELY 147.91500	
7/28/08	S	3,469.00	DB	17SEP08 USD/JPY	371,905	CR DELY 107.20800	
7/28/08	B	202,208.95	CR	17SEP08 USD/MXN	2,051,340.04	DB DELY 10.144655	
7/28/08	B	46,507.00	CR	17SEP08 USD/MXN	471,854.63	DB DELY 10.145884	
7/28/08	B	202,208.00	CR	17SEP08 USD/MXN	2,051,801.54	DB DELY 10.146985	
Net		450,923.95	CR*		4,574,996.21	DB*	
7/28/08	S	166,134.00	DB	17SEP08 USD/NOK	856,771.48	CR DELY 5.1571110	
7/28/08	S	90,907.00	DB	17SEP08 USD/SEK	547,146.05	CR DELY 6.01874500	
7/28/08	B	341,736.59	CR	17SEP08 USD/TRY	420,336.01	DB DELY 1.23000	
7/28/08	S	70,778.00	DB	17SEP08 USD/ZAR	538,471.31	CR DELY 7.6078910	
7/29/08	S	8,695.00	DB	17SEP08 AUD/USD	8,214.00	CR DELY .94468100	
7/29/08	S	278,389.73	DB	17SEP08 EUR/USD	432,930.00	CR DELY 1.5551220	
7/29/08	S	26,540.96	DB	17SEP08 GBP/USD	52,375.00	CR DELY 1.9733650	
7/29/08	S	14,089.15	DB	17SEP08 NZD/USD	10,298.00	CR DELY .7309170	
7/29/08	B	5,529.87	CR	17SEP08 USD/CAD	5,681.92	DB DELY 1.0274960	
7/29/08	B	222,577.95	CR	17SEP08 USD/CHF	232,549.00	DB DELY 1.0447980	
7/29/08	B	232,692.00	CR	17SEP08 USD/CHF	243,249.47	DB DELY 1.0453710	
Net		455,269.95	CR*		475,798.47	DB*	
7/29/08	S	12,893.00	DB	17SEP08 USD/HUF	1,916,540.58	CR DELY 148.64970	
7/29/08	S	283,290.00	DB	17SEP08 USD/JPY	30,565,149	CR DELY 107.89350	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
8/04/08	B	207,828.00	CR	17SEP08 USD/JPY	22,396,231	DB DELY 107.76330	
8/04/08	B	175,087.15	CR	17SEP08 USD/JPY	18,871,874	DB DELY 107.78560	
Net		593,019.15	CR*		63,906,265	DB*	
8/04/08	B	13,171.00	CR	17SEP08 USD/MXN	131,858.99	DB DELY 10.011312	
8/04/08	B	9,619.00	CR	17SEP08 USD/TRY	11,294.60	DB DELY 1.17419	
8/04/08	B	15,377.05	CR	17SEP08 USD/ZAR	112,678.02	DB DELY 7.3276750	
8/05/08	S	1,051,832.00	DB	17SEP08 AUD/USD	956,367.73	CR DELY .90924000	
8/05/08	B	71,127.00	CR	17SEP08 EUR/USD	109,819.09	DB DELY 1.5439860	
8/05/08	S	792,201.00	DB	17SEP08 GBP/USD	1,542,613.40	CR DELY 1.9472500	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,687.53	DB DELY 1.174532	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,927.33	DB DELY 1.174773	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,986.04	DB DELY 1.174832	
Net		2,985,072.00	CR*		3,506,600.90	DB*	
8/05/08	B	995,346.00	CR	17SEP08 NZD/USD	717,823.63	DB DELY .7211800	
8/05/08	S	76,637.00	DB	17SEP08 USD/CAD	79,900.74	CR DELY 1.0425870	
8/05/08	S	252,873.00	DB	17SEP08 USD/CHF	266,490.46	CR DELY 1.0538510	
8/05/08	B	70,338.00	CR	17SEP08 USD/CZK	1,092,496.85	DB DELY 15.532100	
8/05/08	B	133,416.00	CR	17SEP08 USD/HUF	20,440,892.17	DB DELY 153.21170	
8/05/08	S	669,785.70	DB	17SEP08 USD/JPY	72,224,332	CR DELY 107.83200	
8/05/08	B	84,396.00	CR	17SEP08 USD/MXN	842,268.87	DB DELY 9.979962	
8/05/08	B	70,921.00	CR	17SEP08 USD/MXN	707,861.30	DB DELY 9.980983	
Net		155,317.00	CR*		1,550,130.17	DB*	
8/05/08	B	73,880.00	CR	17SEP08 USD/PLN	154,494.61	DB DELY 2.0911560	
8/05/08	B	223,487.82	CR	17SEP08 USD/SEK	1,369,078.12	DB DELY 6.12596300	
8/05/08	B	223,487.50	CR	17SEP08 USD/SEK	1,369,351.49	DB DELY 6.12719500	
Net		446,975.32	CR*		2,738,429.61	DB*	
8/05/08	B	110,929.18	CR	17SEP08 USD/TRY	130,485.99	DB DELY 1.17630	
8/06/08	B	244,539.00	CR	17SEP08 AUD/USD	220,897.95	DB DELY .90332400	
8/06/08	B	293,397.04	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90348900	
8/06/08	B	265,078.00	CR	17SEP08 AUD/USD	239,508.58	DB DELY .90354000	
8/06/08	B	293,273.69	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90386900	
Net		1,096,287.73	CR*		990,568.53	DB*	
8/06/08	B	176,880.00	CR	17SEP08 EUR/GBP	139,967.44	DB DELY .791313	
8/06/08	B	222,870.00	CR	17SEP08 EUR/GBP	176,375.31	DB DELY .791382	
Net		399,750.00	CR*		316,342.75	DB*	
8/06/08	S	22,737.07	DB	17SEP08 GBP/USD	44,184.00	CR DELY 1.9432580	
8/06/08	S	353,379.00	DB	17SEP08 NZD/USD	252,320.73	CR DELY .7140230	
8/06/08	S	326,875.00	DB	17SEP08 NZD/USD	233,437.13	CR DELY .7141480	
Net		680,254.00	DB*		485,757.86	CR*	
8/06/08	S	71,215.98	DB	17SEP08 USD/CAD	74,619.96	CR DELY 1.0477980	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.									
8/08/08	B	176,868.00	CR	17SEP08 USD/JPY	19,430,665	DB DELY	109.85970		
8/08/08	B	342,948.00	CR	17SEP08 USD/JPY	37,678,702	DB DELY	109.86710		
Net		519,816.00	CR*		57,109,367	DB*			
8/08/08	S	32,881.00	DB	17SEP08 USD/MXN	335,396.49	CR DELY	10.200313		
8/08/08	S	3,524.40	DB	17SEP08 USD/NOK	18,912.41	CR DELY	5.3661370		
8/08/08	S	25,344.00	DB	17SEP08 USD/PLN	55,296.17	CR DELY	2.1818250		
8/08/08	S	884,320.23	DB	17SEP08 USD/SEK	5,534,076.00	CR DELY	6.25800000		
8/08/08	S	629,637.37	DB	17SEP08 USD/SEK	3,943,166.99	CR DELY	6.26260000		
Net		1,513,957.60	DB*		9,477,242.99	CR*			
8/08/08	S	25,008.00	DB	17SEP08 USD/TRY	30,137.52	CR DELY	1.20511		
8/08/08	B	500,345.84	CR	17SEP08 USD/ZAR	3,901,947.03	DB DELY	7.7985000		
8/11/08	B	131,803.61	CR	17SEP08 AUD/USD	116,703.00	DB DELY	.88543100		
8/11/08	S	351,180.00	DB	17SEP08 EUR/GBP	274,938.82	CR DELY	.782900		
8/11/08	S	399,165.00	DB	17SEP08 EUR/GBP	312,681.91	CR DELY	.783340		
Net		750,345.00	DB*		587,620.73	CR*			
8/11/08	B	109,572.29	CR	17SEP08 GBP/USD	209,478.00	DB DELY	1.9117790		
8/11/08	B	151,957.00	CR	17SEP08 NZD/USD	106,203.96	DB DELY	.6989080		
8/11/08	S	163,525.45	DB	17SEP08 USD/CAD	174,637.00	CR DELY	1.0679500		
8/11/08	S	211,172.68	DB	17SEP08 USD/CHF	228,008.00	CR DELY	1.0797230		
8/11/08	S	178,204.48	DB	17SEP08 USD/CHF	192,610.00	CR DELY	1.0808370		
Net		389,377.16	DB*		420,618.00	CR*			
8/11/08	B	150,293.00	CR	17SEP08 USD/CZK	2,422,146.03	DB DELY	16.116160		
8/11/08	B	293,298.00	CR	17SEP08 USD/HUF	46,645,204.70	DB DELY	159.03690		
8/11/08	S	221,491.00	DB	17SEP08 USD/JPY	24,318,803	CR DELY	109.79590		
8/11/08	B	177,783.00	CR	17SEP08 USD/MXN	1,809,713.07	DB DELY	10.179337		
8/11/08	B	30,045.00	CR	17SEP08 USD/MXN	305,858.16	DB DELY	10.180002		
8/11/08	B	88,891.00	CR	17SEP08 USD/MXN	904,925.40	DB DELY	10.180169		
Net		296,719.00	CR*		3,020,496.63	DB*			
8/11/08	B	5,613.00	CR	17SEP08 USD/NOK	30,092.72	DB DELY	5.3612550		
8/11/08	B	145,092.00	CR	17SEP08 USD/PLN	318,664.11	DB DELY	2.1962900		
8/11/08	B	19,960.24	CR	17SEP08 USD/SEK	125,453.00	DB DELY	6.28514500		
8/11/08	B	88,872.00	CR	17SEP08 USD/TRY	106,702.66	DB DELY	1.20063		
8/11/08	B	134,909.00	CR	17SEP08 USD/TRY	162,054.98	DB DELY	1.20121		
Net		223,781.00	CR*		268,757.64	DB*			
8/11/08	B	212,952.80	CR	17SEP08 USD/ZAR	1,655,708.02	DB DELY	7.7750000		
8/12/08	S	10,288.53	DB	17SEP08 AUD/USD	8,963.07	CR DELY	.87117100		
8/12/08	S	59,324.99	DB	17SEP08 EUR/USD	88,206.00	CR DELY	1.4868270		

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

Confidential Treatment Requested by Barclays

Source: eDoc

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

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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.							
7/15/08	B	150,382.26	CR	17SEP08 USD/MXN	1,566,125.97	DB DELY 10.414300	
7/15/08	B	105,309.82	CR	17SEP08 USD/MXN	1,096,886.02	DB DELY 10.415800	
Net		361,001.86	CR*		3,759,529.01	DB*	
7/15/08	B	227,809.03	CR	17SEP08 USD/NOK	1,156,739.99	DB DELY 5.0776740	
7/15/08	S	155,581.88	DB	17SEP08 USD/SEK	929,074.00	CR DELY 5.97160800	
7/15/08	S	211,101.61	DB	17SEP08 USD/SEK	1,260,676.02	CR DELY 5.97189200	
7/15/08	S	211,101.67	DB	17SEP08 USD/SEK	1,262,075.98	CR DELY 5.97852200	
Net		577,785.16	DB*		3,451,826.00	CR*	
7/15/08	B	105,311.00	CR	17SEP08 USD/TRY	131,554.50	DB DELY 1.24920	
7/15/08	B	105,311.00	CR	17SEP08 USD/TRY	131,575.56	DB DELY 1.24940	
7/15/08	B	63,187.99	CR	17SEP08 USD/TRY	78,957.00	DB DELY 1.24955	
Net		273,809.99	CR*		342,087.06	DB*	
7/15/08	S	58,686.00	DB	17SEP08 USD/ZAR	457,169.81	CR DELY 7.7901000	
7/16/08	S	201,094.00	DB	17SEP08 AUD/USD	194,189.24	CR DELY .96566400	
7/16/08	S	301,640.00	DB	17SEP08 AUD/USD	291,333.26	CR DELY .96583100	
7/16/08	S	301,640.00	DB	17SEP08 AUD/USD	291,336.28	CR DELY .96584100	
7/16/08	S	264,438.00	DB	17SEP08 AUD/USD	255,407.71	CR DELY .96585100	
Net		1,068,812.00	DB*		1,032,266.49	CR*	
7/16/08	B	8,233.26	CR	17SEP08 EUR/USD	13,003.00	DB DELY 1.5793250	
7/16/08	B	2,098.65	CR	17SEP08 GBP/USD	4,174.00	DB DELY 1.9889020	
7/16/08	B	220,586.00	CR	17SEP08 NZD/USD	168,257.27	DB DELY .7627740	
7/16/08	B	174,263.00	CR	17SEP08 NZD/USD	132,947.33	DB DELY .7629120	
7/16/08	B	220,586.00	CR	17SEP08 NZD/USD	168,301.38	DB DELY .7629740	
Net		615,435.00	CR*		469,505.98	DB*	
7/16/08	S	27,018.00	DB	17SEP08 USD/CAD	27,110.94	CR DELY 1.0034400	
7/16/08	B	13,890.00	CR	17SEP08 USD/CHF	14,092.00	DB DELY 1.0145430	
7/16/08	S	3,634.00	DB	17SEP08 USD/HUF	534,903.00	CR DELY 147.19400	
7/16/08	B	141,368.27	CR	17SEP08 USD/JPY	14,745,205	DB DELY 104.30350	
7/16/08	B	8,005.16	CR	17SEP08 USD/MXN	82,882.01	DB DELY 10.353573	
7/16/08	B	252,059.99	CR	17SEP08 USD/NOK	1,291,764.09	DB DELY 5.1248280	
7/16/08	B	212,529.00	CR	17SEP08 USD/NOK	1,089,477.00	DB DELY 5.1262510	
Net		464,588.99	CR*		2,381,241.09	DB*	
7/16/08	B	218,191.00	CR	17SEP08 USD/SEK	1,315,369.03	DB DELY 6.02852100	
7/16/08	B	176,080.44	CR	17SEP08 USD/SEK	1,061,552.52	DB DELY 6.02879300	
7/16/08	B	218,191.45	CR	17SEP08 USD/SEK	1,315,562.00	DB DELY 6.02939300	
7/16/08	B	218,191.54	CR	17SEP08 USD/SEK	1,315,868.01	DB DELY 6.03079300	
Net		830,654.43	CR*		5,008,351.56	DB*	
7/16/08	B	4,036.00	CR	17SEP08 USD/TRY	5,025.22	DB DELY 1.24510	
7/16/08	S	1,855.00	DB	17SEP08 USD/ZAR	14,370.34	CR DELY 7.7468160	
7/17/08	B	69,515.00	CR	17SEP08 AUD/USD	67,397.92	DB DELY .96954500	
7/17/08	S	95,693.00	DB	17SEP08 EUR/USD	151,482.31	CR DELY 1.5830030	
7/17/08	B	202,208.00	CR	17SEP08 GBP/USD	403,512.94	DB DELY 1.9955340	
7/17/08	B	198,367.00	CR	17SEP08 GBP/USD	395,891.34	DB DELY 1.9957520	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
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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.							
8/04/08	B	207,828.00	CR	17SEP08 USD/JPY	22,396,231	DB DELY 107.76330	
8/04/08	B	175,087.15	CR	17SEP08 USD/JPY	18,871,874	DB DELY 107.78560	
Net		593,019.15	CR*		63,906,265	DB*	
8/04/08	B	13,171.00	CR	17SEP08 USD/MXN	131,858.99	DB DELY 10.011312	
8/04/08	B	9,619.00	CR	17SEP08 USD/TRY	11,294.60	DB DELY 1.17419	
8/04/08	B	15,377.05	CR	17SEP08 USD/ZAR	112,678.02	DB DELY 7.3276750	
8/05/08	S	1,051,832.00	DB	17SEP08 AUD/USD	956,367.73	CR DELY .90924000	
8/05/08	B	71,127.00	CR	17SEP08 EUR/USD	109,819.09	DB DELY 1.5439860	
8/05/08	S	792,201.00	DB	17SEP08 GBP/USD	1,542,613.40	CR DELY 1.9472500	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,687.53	DB DELY 1.174532	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,927.33	DB DELY 1.174773	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,986.04	DB DELY 1.174832	
Net		2,985,072.00	CR*		3,506,600.90	DB*	
8/05/08	B	995,346.00	CR	17SEP08 NZD/USD	717,823.63	DB DELY .7211800	
8/05/08	S	76,637.00	DB	17SEP08 USD/CAD	79,900.74	CR DELY 1.0425870	
8/05/08	S	252,873.00	DB	17SEP08 USD/CHF	266,490.46	CR DELY 1.0538510	
8/05/08	B	70,338.00	CR	17SEP08 USD/CZK	1,092,496.85	DB DELY 15.532100	
8/05/08	B	133,416.00	CR	17SEP08 USD/HUF	20,440,892.17	DB DELY 153.21170	
8/05/08	S	669,785.70	DB	17SEP08 USD/JPY	72,224,332	CR DELY 107.83200	
8/05/08	B	84,396.00	CR	17SEP08 USD/MXN	842,268.87	DB DELY 9.979962	
8/05/08	B	70,921.00	CR	17SEP08 USD/MXN	707,861.30	DB DELY 9.980983	
Net		155,317.00	CR*		1,550,130.17	DB*	
8/05/08	B	73,880.00	CR	17SEP08 USD/PLN	154,494.61	DB DELY 2.0911560	
8/05/08	B	223,487.82	CR	17SEP08 USD/SEK	1,369,078.12	DB DELY 6.12596300	
8/05/08	B	223,487.50	CR	17SEP08 USD/SEK	1,369,351.49	DB DELY 6.12719500	
Net		446,975.32	CR*		2,738,429.61	DB*	
8/05/08	B	110,929.18	CR	17SEP08 USD/TRY	130,485.99	DB DELY 1.17630	
8/06/08	B	244,539.00	CR	17SEP08 AUD/USD	220,897.95	DB DELY .90332400	
8/06/08	B	293,397.04	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90348900	
8/06/08	B	265,078.00	CR	17SEP08 AUD/USD	239,508.58	DB DELY .90354000	
8/06/08	B	293,273.69	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90386900	
Net		1,096,287.73	CR*		990,568.53	DB*	
8/06/08	B	176,880.00	CR	17SEP08 EUR/GBP	139,967.44	DB DELY .791313	
8/06/08	B	222,870.00	CR	17SEP08 EUR/GBP	176,375.31	DB DELY .791382	
Net		399,750.00	CR*		316,342.75	DB*	
8/06/08	S	22,737.07	DB	17SEP08 GBP/USD	44,184.00	CR DELY 1.9432580	
8/06/08	S	353,379.00	DB	17SEP08 NZD/USD	252,320.73	CR DELY .7140230	
8/06/08	S	326,875.00	DB	17SEP08 NZD/USD	233,437.13	CR DELY .7141480	
Net		680,254.00	DB*		485,757.86	CR*	
8/06/08	S	71,215.98	DB	17SEP08 USD/CAD	74,619.96	CR DELY 1.0477980	

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/17/08	CURRENCY DELIVERED					9/17/08	USD	123,799.22DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	32,329.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	399,352.11DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	110,002.52DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	557,223.96DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	596,127.04DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
						Total Cash	CZK	.04DB**	
						Total Cash	EUR	1,206,935.44CR**	
						Total Cash	HUF	4,816,738.12CR**	
						Total Cash	JPY	92DB**	
						Total Cash	MXN	3,924,764.18CR**	
						Total Cash	PLN	.09CR**	
						Total Cash	THB	.47CR**	
						Total Cash	TRY	75,319.16CR**	
						Total Cash	USD	2,244,979.50DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
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
9/11/08	B	1,630,465.00CR	17DEC08	AUD/USD		1,282,279.20DB	TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00CR	17DEC08	AUD/USD		32,440.98DB	TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00DB	17DEC08	AUD/USD		6,014.38CR	TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00CR	17DEC08	AUD/USD		72,707.86DB	TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,748.32DB	TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,779.01DB	TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00CR	17DEC08	AUD/USD		6,210.19DB	TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00CR	17DEC08	AUD/USD		135,723.60DB	TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00DB	17DEC08	AUD/USD		1,269,558.53CR	TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00DB	17DEC08	AUD/USD		865,652.51CR	TYPE	.82632600	39,361.61CR USD
Net		181,344.00DB*				224,336.26CR*			
						Net Present Value			80,659.45CR* USD
						Undiscounted MTM	.78842630		81,359.89CR* USD
9/05/08	S	277,622.13DB	17DEC08	EUR/GBP		224,440.00CR	TYPE	.808437	7,857.79CR USD
						Net Present Value			7,857.79CR* USD
						Undiscounted MTM	.792421		4,446.34CR* GBP
						Undiscounted MTM In Base			7,926.03CR* USD
9/11/08	B	56,643.00CR	17DEC08	EUR/USD		78,334.04DB	TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00CR	17DEC08	EUR/USD		335,023.26DB	TYPE	1.3976890	3,535.59CR USD
C O N T I N U E D O N N E X T P A G E									

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,886.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	15,772.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

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MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
						Total Cash	CZK	.04DB**	
						Total Cash	EUR	1,206,935.44CR**	
						Total Cash	HUF	4,816,738.12CR**	
						Total Cash	JPY	92DB**	
						Total Cash	MXN	3,924,764.18CR**	
						Total Cash	PLN	.09CR**	
						Total Cash	THB	.47CR**	
						Total Cash	TRY	75,319.16CR**	
						Total Cash	USD	2,244,979.50DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
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
9/11/08	B	1,630,465.00	CR	17DEC08	AUD/USD	1,282,279.20	DB TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00	CR	17DEC08	AUD/USD	32,440.98	DB TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00	DB	17DEC08	AUD/USD	6,014.38	CR TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00	CR	17DEC08	AUD/USD	72,707.86	DB TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,748.32	DB TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,779.01	DB TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00	CR	17DEC08	AUD/USD	6,210.19	DB TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00	CR	17DEC08	AUD/USD	135,723.60	DB TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00	DB	17DEC08	AUD/USD	1,269,558.53	CR TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00	DB	17DEC08	AUD/USD	865,652.51	CR TYPE	.82632600	39,361.61CR USD
Net		181,344.00	DB*			224,336.26	CR*		
						Net Present Value			80,659.45CR* USD
						Undiscounted MTM	.78842630		81,359.89CR* USD
9/05/08	S	277,622.13	DB	17DEC08	EUR/GBP	224,440.00	CR TYPE	.808437	7,857.79CR USD
						Net Present Value			7,857.79CR* USD
						Undiscounted MTM	.792421		4,446.34CR* GBP
						Undiscounted MTM In Base			7,926.03CR* USD
9/11/08	B	56,643.00	CR	17DEC08	EUR/USD	78,334.04	DB TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00	CR	17DEC08	EUR/USD	335,023.26	DB TYPE	1.3976890	3,535.59CR USD
C O N T I N U E D O N N E X T P A G E									

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
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- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

----- I T E M I Z E D C A S H A C T I V I T Y -----									
9/17/08	CURRENCY DELIVERED					9/17/08	USD	123,799.22DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	32,329.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	399,352.11DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	110,002.52DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	557,223.96DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	596,127.04DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
						Total Cash	CZK	.04DB**	
						Total Cash	EUR	1,206,935.44CR**	
						Total Cash	HUF	4,816,738.12CR**	
						Total Cash	JPY	92DB**	
						Total Cash	MXN	3,924,764.18CR**	
						Total Cash	PLN	.09CR**	
						Total Cash	THB	.47CR**	
						Total Cash	TRY	75,319.16CR**	
						Total Cash	USD	2,244,979.50DB**	
----- CLOSING ACCOUNT BALANCES -----									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
----- 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
9/11/08	B	1,630,465.00	CR	17DEC08	AUD/USD	1,282,279.20	DB TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00	CR	17DEC08	AUD/USD	32,440.98	DB TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00	DB	17DEC08	AUD/USD	6,014.38	CR TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00	CR	17DEC08	AUD/USD	72,707.86	DB TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,748.32	DB TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,779.01	DB TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00	CR	17DEC08	AUD/USD	6,210.19	DB TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00	CR	17DEC08	AUD/USD	135,723.60	DB TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00	DB	17DEC08	AUD/USD	1,269,558.53	CR TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00	DB	17DEC08	AUD/USD	865,652.51	CR TYPE	.82632600	39,361.61CR USD
Net		181,344.00	DB*			224,336.26	CR*		
						Net Present Value			80,659.45CR* USD
						Undiscounted MTM	.78842630		81,359.89CR* USD
9/05/08	S	277,622.13	DB	17DEC08	EUR/GBP	224,440.00	CR TYPE	.808437	7,857.79CR USD
						Net Present Value			7,857.79CR* USD
						Undiscounted MTM	.792421		4,446.34CR* GBP
						Undiscounted MTM In Base			7,926.03CR* USD
9/11/08	B	56,643.00	CR	17DEC08	EUR/USD	78,334.04	DB TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00	CR	17DEC08	EUR/USD	335,023.26	DB TYPE	1.3976890	3,535.59CR USD
----- C O N T I N U E D O N N E X T P A G E -----									

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LEHMAN BROTHERS
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745 7TH AVE
NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
7/25/08	S	22,683.00	DB	17SEP08 USD/HUF	3,378,210.95	CR DELY 148.93140
7/25/08	B	202,203.17	CR	17SEP08 USD/JPY	21,753,967	DB DELY 107.58470
7/25/08	B	218,379.42	CR	17SEP08 USD/JPY	23,496,031	DB DELY 107.59270
Net		420,582.59	CR*		45,249,998	DB*
7/25/08	S	23,086.00	DB	17SEP08 USD/MXN	233,039.96	CR DELY 10.094428
7/25/08	S	16,911.00	DB	17SEP08 USD/TRY	20,807.51	CR DELY 1.23041
7/25/08	B	5,179.00	CR	17SEP08 USD/ZAR	39,827.04	DB DELY 7.6901030
7/28/08	B	190,625.00	CR	17SEP08 AUD/USD	181,687.55	DB DELY .95311500
7/28/08	B	238,086.00	CR	17SEP08 EUR/USD	374,014.54	DB DELY 1.5709220
7/28/08	S	78,396.00	DB	17SEP08 GBP/USD	155,159.40	CR DELY 1.9791750
7/28/08	B	343,889.00	CR	17SEP08 NZD/USD	254,223.38	DB DELY .7392600
7/28/08	B	404,575.00	CR	17SEP08 NZD/USD	299,098.25	DB DELY .7392900
Net		748,464.00	CR*		553,321.63	DB*
7/28/08	S	248,738.00	DB	17SEP08 USD/CAD	253,670.72	CR DELY 1.0198310
7/28/08	B	412,549.00	CR	17SEP08 USD/CHF	426,319.47	DB DELY 1.0333790
7/28/08	B	463,062.96	CR	17SEP08 USD/HUF	68,493,957.73	DB DELY 147.91500
7/28/08	S	3,469.00	DB	17SEP08 USD/JPY	371,905	CR DELY 107.20800
7/28/08	B	202,208.95	CR	17SEP08 USD/MXN	2,051,340.04	DB DELY 10.144655
7/28/08	B	46,507.00	CR	17SEP08 USD/MXN	471,854.63	DB DELY 10.145884
7/28/08	B	202,208.00	CR	17SEP08 USD/MXN	2,051,801.54	DB DELY 10.146985
Net		450,923.95	CR*		4,574,996.21	DB*
7/28/08	S	166,134.00	DB	17SEP08 USD/NOK	856,771.48	CR DELY 5.1571110
7/28/08	S	90,907.00	DB	17SEP08 USD/SEK	547,146.05	CR DELY 6.01874500
7/28/08	B	341,736.59	CR	17SEP08 USD/TRY	420,336.01	DB DELY 1.23000
7/28/08	S	70,778.00	DB	17SEP08 USD/ZAR	538,471.31	CR DELY 7.6078910
7/29/08	S	8,695.00	DB	17SEP08 AUD/USD	8,214.00	CR DELY .94468100
7/29/08	S	278,389.73	DB	17SEP08 EUR/USD	432,930.00	CR DELY 1.5551220
7/29/08	S	26,540.96	DB	17SEP08 GBP/USD	52,375.00	CR DELY 1.9733650
7/29/08	S	14,089.15	DB	17SEP08 NZD/USD	10,298.00	CR DELY .7309170
7/29/08	B	5,529.87	CR	17SEP08 USD/CAD	5,681.92	DB DELY 1.0274960
7/29/08	B	222,577.95	CR	17SEP08 USD/CHF	232,549.00	DB DELY 1.0447980
7/29/08	B	232,692.00	CR	17SEP08 USD/CHF	243,249.47	DB DELY 1.0453710
Net		455,269.95	CR*		475,798.47	DB*
7/29/08	S	12,893.00	DB	17SEP08 USD/HUF	1,916,540.58	CR DELY 148.64970
7/29/08	S	283,290.00	DB	17SEP08 USD/JPY	30,565,149	CR DELY 107.89350

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

----- I T E M I Z E D C A S H A C T I V I T Y -----									
9/17/08	CURRENCY DELIVERED					9/17/08	USD	123,799.22DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	32,329.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	399,352.11DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	110,002.52DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	557,223.96DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	596,127.04DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
						Total Cash	CZK	.04DB**	
						Total Cash	EUR	1,206,935.44CR**	
						Total Cash	HUF	4,816,738.12CR**	
						Total Cash	JPY	92DB**	
						Total Cash	MXN	3,924,764.18CR**	
						Total Cash	PLN	.09CR**	
						Total Cash	THB	.47CR**	
						Total Cash	TRY	75,319.16CR**	
						Total Cash	USD	2,244,979.50DB**	
----- CLOSING ACCOUNT BALANCES -----									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
----- 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
9/11/08	B	1,630,465.00	CR	17DEC08	AUD/USD	1,282,279.20	DB TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00	CR	17DEC08	AUD/USD	32,440.98	DB TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00	DB	17DEC08	AUD/USD	6,014.38	CR TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00	CR	17DEC08	AUD/USD	72,707.86	DB TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,748.32	DB TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00	CR	17DEC08	AUD/USD	193,779.01	DB TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00	CR	17DEC08	AUD/USD	6,210.19	DB TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00	CR	17DEC08	AUD/USD	135,723.60	DB TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00	DB	17DEC08	AUD/USD	1,269,558.53	CR TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00	DB	17DEC08	AUD/USD	865,652.51	CR TYPE	.82632600	39,361.61CR USD
Net		181,344.00	DB*			224,336.26	CR*		
						Net Present Value			80,659.45CR* USD
						Undiscounted MTM		.78842630	81,359.89CR* USD
9/05/08	S	277,622.13	DB	17DEC08	EUR/GBP	224,440.00	CR TYPE	.808437	7,857.79CR USD
						Net Present Value			7,857.79CR* USD
						Undiscounted MTM		.792421	4,446.34CR* GBP
						Undiscounted MTM In Base			7,926.03CR* USD
9/11/08	B	56,643.00	CR	17DEC08	EUR/USD	78,334.04	DB TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00	CR	17DEC08	EUR/USD	335,023.26	DB TYPE	1.3976890	3,535.59CR USD
----- C O N T I N U E D O N N E X T P A G E -----									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,886.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	15,772.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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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.

9/04/08	B	58,988.15	CR	17SEP08 USD/NOK	327,077.00	DB DELY 5.5447920	
9/04/08	B	399,352.11	CR	17SEP08 USD/PLN	935,681.99	DB DELY 2.3430000	
9/04/08	B	1,200,434.46	CR	17SEP08 USD/SEK	7,870,837.01	DB DELY 6.55665700	
9/04/08	B	596,127.04	CR	17SEP08 USD/TRY	732,568.00	DB DELY 1.22887	
9/04/08	S	230,095.28	DB	17SEP08 USD/ZAR	1,816,515.03	CR DELY 7.8946210	
9/05/08	B	9,613.86	CR	17SEP08 USD/THB	333,024.11	DB DELY 34.640000	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D S - -

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.

6/05/08	S	2,039,788.45	DB	17SEP08 USD/BRL	3,394,004.00	CR NDF 1.6639000	
6/05/08	S	81,198.51	DB	17SEP08 USD/BRL	135,228.00	CR NDF 1.6654000	
Net		173,824.48	DB*		0	CR*	
6/05/08	S	73,927.85	DB	17SEP08 USD/CLP	35,806,953.00	CR NDF 484.35000	
Net		6,674.64	DB*		0	CR*	
6/05/08	S	844,863.71	DB	17SEP08 USD/IDR	8,105,622,433.87	CR NDF 9594.000	
Net		11,967.41	CR*		0	CR*	
6/05/08	S	118,656.78	DB	17SEP08 USD/KRW	122,032,566.00	CR NDF 1028.45000	
Net		8,588.62	DB*		0	CR*	
6/06/08	S	70,543.58	DB	17SEP08 USD/BRL	117,448.01	CR NDF 1.6649000	
Net		5,744.68	DB*		0	CR*	
6/06/08	S	80,648.00	DB	17SEP08 USD/IDR	768,978,680.00	CR NDF 9535.000	
Net		639.39	CR*		0	CR*	
6/09/08	B	142,895.13	CR	17SEP08 USD/BRL	238,049.00	DB NDF 1.6659000	
Net		11,557.75	CR*		0	CR*	
6/10/08	B	96,657.00	CR	17SEP08 USD/BRL	162,422.42	DB NDF 1.6804000	
Net		7,044.63	CR*		0	CR*	
6/11/08	B	94,175.00	CR	17SEP08 USD/BRL	158,769.63	DB NDF 1.6859000	
6/11/08	B	290,267.00	CR	17SEP08 USD/BRL	489,506.27	DB NDF 1.6864000	
Net		26,772.54	CR*		0	CR*	
6/11/08	B	13,789.00	CR	17SEP08 USD/CLP	6,758,678.00	DB NDF 490.15000	
Net		1,094.74	CR*		0	CR*	
6/12/08	S	28,814.99	DB	17SEP08 USD/BRL	48,219.00	CR NDF 1.6734000	
Net		2,211.40	DB*		0	CR*	
6/12/08	B	241,536.00	CR	17SEP08 USD/IDR	2,294,592,000.00	DB NDF 9500.000	
Net		1,021.29	DB*		0	CR*	
6/12/08	B	21,993.00	CR	17SEP08 USD/KRW	22,888,115.00	DB NDF 1040.70000	
Net		1,348.90	CR*		0	CR*	
6/13/08	S	26,070.00	DB	17SEP08 USD/BRL	43,589.04	CR NDF 1.6720000	
Net		2,020.87	DB*		0	CR*	
6/16/08	S	30,402.00	DB	17SEP08 USD/BRL	50,488.30	CR NDF 1.6606900	
Net		2,546.39	DB*		0	CR*	
6/19/08	S	39,467.00	DB	17SEP08 USD/BRL	64,623.27	CR NDF 1.6374000	
Net		3,812.78	DB*		0	CR*	
6/19/08	S	9,469.93	DB	17SEP08 USD/CLP	4,659,206.00	CR NDF 492.00000	
Net		718.93	DB*		0	CR*	
6/19/08	S	4,019.79	DB	17SEP08 USD/KRW	4,142,916.00	CR NDF 1030.63000	
Net		283.06	DB*		0	CR*	
6/20/08	B	92,758.33	CR	17SEP08 USD/BRL	152,337.01	DB NDF 1.6423000	
Net		8,710.32	CR*		0	CR*	

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,886.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	15,772.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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IR NUMBER	ACCOUNT
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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.							
7/25/08	S	22,683.00	DB	17SEP08 USD/HUF	3,378,210.95	CR DELY 148.93140	
7/25/08	B	202,203.17	CR	17SEP08 USD/JPY	21,753,967	DB DELY 107.58470	
7/25/08	B	218,379.42	CR	17SEP08 USD/JPY	23,496,031	DB DELY 107.59270	
Net		420,582.59	CR*		45,249,998	DB*	
7/25/08	S	23,086.00	DB	17SEP08 USD/MXN	233,039.96	CR DELY 10.094428	
7/25/08	S	16,911.00	DB	17SEP08 USD/TRY	20,807.51	CR DELY 1.23041	
7/25/08	B	5,179.00	CR	17SEP08 USD/ZAR	39,827.04	DB DELY 7.6901030	
7/28/08	B	190,625.00	CR	17SEP08 AUD/USD	181,687.55	DB DELY .95311500	
7/28/08	B	238,086.00	CR	17SEP08 EUR/USD	374,014.54	DB DELY 1.5709220	
7/28/08	S	78,396.00	DB	17SEP08 GBP/USD	155,159.40	CR DELY 1.9791750	
7/28/08	B	343,889.00	CR	17SEP08 NZD/USD	254,223.38	DB DELY .7392600	
7/28/08	B	404,575.00	CR	17SEP08 NZD/USD	299,098.25	DB DELY .7392900	
Net		748,464.00	CR*		553,321.63	DB*	
7/28/08	S	248,738.00	DB	17SEP08 USD/CAD	253,670.72	CR DELY 1.0198310	
7/28/08	B	412,549.00	CR	17SEP08 USD/CHF	426,319.47	DB DELY 1.0333790	
7/28/08	B	463,062.96	CR	17SEP08 USD/HUF	68,493,957.73	DB DELY 147.91500	
7/28/08	S	3,469.00	DB	17SEP08 USD/JPY	371,905	CR DELY 107.20800	
7/28/08	B	202,208.95	CR	17SEP08 USD/MXN	2,051,340.04	DB DELY 10.144655	
7/28/08	B	46,507.00	CR	17SEP08 USD/MXN	471,854.63	DB DELY 10.145884	
7/28/08	B	202,208.00	CR	17SEP08 USD/MXN	2,051,801.54	DB DELY 10.146985	
Net		450,923.95	CR*		4,574,996.21	DB*	
7/28/08	S	166,134.00	DB	17SEP08 USD/NOK	856,771.48	CR DELY 5.1571110	
7/28/08	S	90,907.00	DB	17SEP08 USD/SEK	547,146.05	CR DELY 6.01874500	
7/28/08	B	341,736.59	CR	17SEP08 USD/TRY	420,336.01	DB DELY 1.23000	
7/28/08	S	70,778.00	DB	17SEP08 USD/ZAR	538,471.31	CR DELY 7.6078910	
7/29/08	S	8,695.00	DB	17SEP08 AUD/USD	8,214.00	CR DELY .94468100	
7/29/08	S	278,389.73	DB	17SEP08 EUR/USD	432,930.00	CR DELY 1.5551220	
7/29/08	S	26,540.96	DB	17SEP08 GBP/USD	52,375.00	CR DELY 1.9733650	
7/29/08	S	14,089.15	DB	17SEP08 NZD/USD	10,298.00	CR DELY .7309170	
7/29/08	B	5,529.87	CR	17SEP08 USD/CAD	5,681.92	DB DELY 1.0274960	
7/29/08	B	222,577.95	CR	17SEP08 USD/CHF	232,549.00	DB DELY 1.0447980	
7/29/08	B	232,692.00	CR	17SEP08 USD/CHF	243,249.47	DB DELY 1.0453710	
Net		455,269.95	CR*		475,798.47	DB*	
7/29/08	S	12,893.00	DB	17SEP08 USD/HUF	1,916,540.58	CR DELY 148.64970	
7/29/08	S	283,290.00	DB	17SEP08 USD/JPY	30,565,149	CR DELY 107.89350	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,886.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	15,772.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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	EUR	40,000,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	EUR	25,000,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	GBP	11,887,500.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	GBP	10,000,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	PLN	185,475,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	PLN	74,190,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	327,033.69DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	25,000,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	8,100,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	8,750,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	2,000,000.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	468,750.00DB			
9/15/08	CURRENCY	DELIVERED	9/15/08	USD	505,125.00DB			
9/16/08	CURRENCY	RECEIVED	9/16/08	USD	510,244.00CR			
9/16/08	CURRENCY	RECEIVED	9/16/08	USD	536,682.00CR			
9/16/08	CURRENCY	RECEIVED	9/16/08	USD	460,875.00CR			
9/16/08	CURRENCY	RECEIVED	9/16/08	USD	460,875.00CR			
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	52,500.00DB			
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	52,500.00DB			
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	501,875.00DB			
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	521,250.00DB			
9/19/08	CURRENCY	DELIVERED	9/19/08	USD	842,443.73DB			
			Total Cash	AUD	24,956,262.50DB**			
			Total Cash	CAD	5,232,500.00DB**			
			Total Cash	CHF	47,411,350.00DB**			
			Total Cash	CZK	198,700,000.00DB**			
			Total Cash	EUR	35,494,250.00CR**			
			Total Cash	GBP	4,716,875.00CR**			
			Total Cash	ISK	1,552,500,000.00DB**			
			Total Cash	JPY	35,923,154,000DB**			
			Total Cash	MXN	174,551,875.00DB**			
			Total Cash	NZD	37,500,000.00CR**			
			Total Cash	PLN	262,825,500.00CR**			
			Total Cash	TRY	30,963,725.00CR**			
			Total Cash	USD	178,011,664.16CR**			
			Total Cash	ZAR	241,139,750.00CR**			
- - - CLOSING ACCOUNT BALANCES - - - -								
ARG PESO					0CR*			
AUS DOLLAR					0CR*			
BRAZ REAL		87,968,800.00DB*						
CAN DOLLAR					0CR*			
SWISSFRANC		42,429,187.50CR*						
CHILE PESO		2,600,000,000.00CR*						
COLOM PESO		5,659,500,000.00DB*						
CZ KORUNA					0CR*			
EURO		43,362,124.19CR*						
POUND STG					0CR*			
HK DOLLAR					0CR*			
ICLND KRNA					0CR*			
J YEN		572,550,000DB*						
KOREAN WON		8,197,020,000.00DB*						
MEX PESO		562,987,500.00DB*						
NZ DOLLAR					0CR*			
PERU N SOL		11,708,000.00DB*						
POL ZLOTY					0CR*			
SIN DOLLAR					0CR*			
NW TR LIRA		17,373,650.00CR*						
- - - - C O N T I N U E D O N N E X T P A G E - - - -								

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/12/08	S	75,000,000.00	DB	16SEP08 USD/CHF	81,600,000.00	CR DELY	1.0880000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	25,000,000.00		16OCT08 EUR/USD	35,150,000.00		1.4060000		
		Exp 10/14/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	501,875.00	CR USD
								Net Amount Due	USD
								501,875.00	CR*
9/12/08	S	25,000,000.00		16OCT08 EUR/USD	35,150,000.00		1.4060000		
		Exp 10/14/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	521,250.00	CR USD
								Net Amount Due	USD
								521,250.00	CR*
9/12/08	B	10,000,000.00		16JUN09 USD/BRL	19,115,000.00		1.9115000		
		Exp 6/12/09	6:00	NCS /Call	Euro	Premium Amount	9/16/08	460,875.00	DB USD
								Net Amount Due	USD
								460,875.00	DB*
9/12/08	B	10,000,000.00		16JUN09 USD/BRL	19,115,000.00		1.9115000		
		Exp 6/12/09	6:00	NCS /Put	Euro	Premium Amount	9/16/08	460,875.00	DB USD
								Net Amount Due	USD
								460,875.00	DB*
9/12/08	B	35,250,000.00		16OCT08 USD/CHF	40,026,375.00		1.1355000		
		Exp 10/14/08	10:00	NY /Call	Euro	Premium Amount	9/16/08	510,244.00	DB USD
								Net Amount Due	USD
								510,244.00	DB*
9/12/08	B	35,250,000.00		16OCT08 USD/CHF	40,026,375.00		1.1355000		
		Exp 10/14/08	10:00	NY /Put	Euro	Premium Amount	9/16/08	536,682.00	DB USD
								Net Amount Due	USD
								536,682.00	DB*
9/12/08	S	10,000,000.00		23SEP08 USD/SGD	14,350,000.00		1.4350000		
		Exp 9/19/08	15:00	TOK /Call	Euro	Premium Amount	9/16/08	52,500.00	CR USD
								Net Amount Due	USD
								52,500.00	CR*
9/12/08	S	10,000,000.00		23SEP08 USD/SGD	14,350,000.00		1.4350000		
		Exp 9/19/08	15:00	TOK /Put	Euro	Premium Amount	9/16/08	52,500.00	CR USD
								Net Amount Due	USD
								52,500.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/31/07	B	21,600,000.00	CR	18SEP08 USD/JPY	2,197,800,000	DB DELY	101.75000		
8/20/08	B	7,800,000.00	CR	19SEP08 USD/KRW	8,197,020,000.00	DB TYPE	1050.90000		
9/15/08	B	20,000,000.00	CR	19SEP08 USD/BRL	35,748,000.00	DB TYPE	1.7874000		
12/18/07	B	42,500,000.00	CR	22SEP08 EUR/MXN	680,212,500.00	DB TYPE	16.00500		
8/15/08	S	5,000,000.00	DB	22SEP08 USD/CLP	2,600,000,000.00	CR TYPE	520.00000		
8/19/08	B	3,000,000.00	CR	22SEP08 USD/COP	5,659,500,000.00	DB TYPE	1886.5000		
8/19/08	B	4,000,000.00	CR	22SEP08 USD/PEN	11,708,000.00	DB TYPE	2.927000		
8/28/08	B	32,000,000.00	CR	22SEP08 USD/BRL	52,220,800.00	DB TYPE	1.6319000		
9/21/07	S	6,900,000.00	DB	24SEP08 USD/TRY	9,415,050.00	CR TYPE	1.36450		
9/26/06	S	10,000,000.00	DB	29SEP08 USD/MXN	117,225,000.00	CR TYPE	11.722500		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
		Exp 10/09/08 12:30 NY		/Call Euro	Premium Amount	9/12/08	366,093.75CR USD
						Net Amount Due USD	366,093.75CR*
9/10/08 S		37,500,000.00	14OCT08	USD/MXN	399,356,250.00	10.649500	
		Exp 10/09/08 12:30 NY		/Put Euro	Premium Amount	9/12/08	366,093.75CR USD
						Net Amount Due USD	366,093.75CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08 S		10,000,000.00	DB 12SEP08	USD/TRY	12,235,000.00	CR DELY 1.22350	
9/11/07 B		7,000,000.00	CR 15SEP08	EUR/PLN	26,750,500.00	DB DELY 3.8215000	
9/13/07 B		8,100,000.00	CR 15SEP08	USD/TRY	11,502,000.00	DB DELY 1.42000	
9/11/08 B		12,750,000.00	CR 15SEP08	EUR/GBP	10,104,375.00	DB DELY .792500	
9/11/08 S		15,000,000.00	DB 15SEP08	EUR/GBP	11,887,500.00	CR DELY .792500	
Net		2,250,000.00	DB*		1,783,125.00	CR*	
9/11/08 B		140,000,000.00	CR 15SEP08	EUR/PLN	495,740,000.00	DB DELY 3.5410000	
9/11/08 S		70,000,000.00	DB 15SEP08	EUR/PLN	259,665,000.00	CR DELY 3.7095000	
Net		70,000,000.00	CR*		236,075,000.00	DB*	
9/11/08 B		25,000,000.00	CR 15SEP08	EUR/USD	34,787,500.00	DB DELY 1.3915000	
9/11/08 B		10,000,000.00	CR 15SEP08	GBP/CHF	20,175,000.00	DB DELY 2.0175000	
9/11/08 S		20,000,000.00	DB 15SEP08	GBP/CHF	40,350,000.00	CR DELY 2.0175000	
Net		10,000,000.00	DB*		20,175,000.00	CR*	
9/11/08 B		25,000,000.00	CR 15SEP08	USD/MXN	255,412,500.00	DB DELY 10.216500	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08 B		25,000,000.00	15OCT08	EUR/USD	34,737,500.00	1.3895000	
		Exp 10/13/08 10:00 NY		Call/ Euro	Premium Amount	9/15/08	520,625.00DB USD
9/11/08 B		25,000,000.00	15OCT08	EUR/USD	34,750,000.00	1.3900000	
		Exp 10/13/08 10:00 NY		Call/ Euro	Premium Amount	9/15/08	520,625.00DB USD
						Net Amount Due USD	1,041,250.00DB*
9/11/08 B		25,000,000.00	15OCT08	EUR/USD	34,737,500.00	1.3895000	
		Exp 10/13/08 10:00 NY		Put / Euro	Premium Amount	9/15/08	551,875.00DB USD
9/11/08 B		25,000,000.00	15OCT08	EUR/USD	34,750,000.00	1.3900000	
		Exp 10/13/08 10:00 NY		Put / Euro	Premium Amount	9/15/08	552,500.00DB USD
						Net Amount Due USD	1,104,375.00DB*
9/11/08 S		15,000,000.00	15DEC08	EUR/USD	20,790,000.00	1.3860000	
		Exp 12/11/08 10:00 NY		Call/ Euro	Premium Amount	9/15/08	468,750.00CR USD
						Net Amount Due USD	468,750.00CR*
9/11/08 S		15,000,000.00	15DEC08	EUR/USD	20,790,000.00	1.3860000	
		Exp 12/11/08 10:00 NY		Put / Euro	Premium Amount	9/15/08	505,125.00CR USD
						Net Amount Due USD	505,125.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08 B		8,750,000.00	CR 15SEP08	USD/TRY	12,263,125.00	DB DELY 1.40150	
6/12/08 B		37,500,000.00	CR 16SEP08	USD/CHF	39,170,812.50	DB DELY 1.0445550	
9/08/08 S		6,500,000.00	DB 16SEP08	USD/TRY	7,958,600.00	CR DELY 1.22440	
9/11/08 S		15,000,000.00	DB 16SEP08	USD/JPY	1,625,250,000.00	CR DELY 108.35000	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

Source: eDoc



FUTURES/FOREIGN EXCHANGE
CONFIRMATION

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US NON-SEGREGATED ACCOUNT

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -			
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 TRY	12,263,125.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 USD	34,787,500.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 USD	552,500.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 USD	520,625.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 USD	520,625.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY RECEIVED		9/15/08 USD	551,875.00CR
	MSCGUS33XXX		
9/15/08 CURRENCY DELIVERED		9/15/08 CHF	40,350,000.00DB
	143675168		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	12,750,000.00DB
	143675171		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	5,000,000.00DB
	143675172		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	2,000,000.00DB
	143675173		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	100,000,000.00DB
	143675175		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	40,000,000.00DB
	143675177		
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	25,000,000.00DB
	143675178		
9/15/08 CURRENCY DELIVERED		9/15/08 GBP	11,887,500.00DB
	143675179		
9/15/08 CURRENCY DELIVERED		9/15/08 GBP	10,000,000.00DB
	143675182		
9/15/08 CURRENCY DELIVERED		9/15/08 PLN	185,475,000.00DB
	143675186		
9/15/08 CURRENCY DELIVERED		9/15/08 PLN	74,190,000.00DB
	143675188		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	327,033.69DB
	081229340		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	25,000,000.00DB
	143675193		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	8,100,000.00DB
	143675194		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	8,750,000.00DB
	143675195		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	2,000,000.00DB
	143993061		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	468,750.00DB
	143993066		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	505,125.00DB
	143993067		
1/10/08 MKT_OP_XIT DEAL NUMBER 9928140		9/15/08 USD	2,000,000.00CR
- - - - CLOSING ACCOUNT BALANCES - - - -			
SWISSFRANC	0CR*		
EURO	862,124.19CR*		
POUND STG	0CR*		
MEX PESO	0CR*		
- - - - C O N T I N U E D O N N E X T P A G E - - - -			

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
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9/11/08	CURRENCY DELIVERED		9/11/08	USD	21,500,000.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	1,270,500.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	1,324,500.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	280,000.00DB			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	USD	23,655,000.00DB			
9/11/08	CLS - CURRENCY RECEIVED		9/11/08	ZAR	55,191,500.00DB			
9/12/08	CURRENCY RECEIVED		9/12/08	EUR	176,000.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	229,500.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	238,125.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	233,750.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	106,250.00CR			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	917,125.00CR			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	USD	40,745,000.00CR			
9/12/08	CLS - CURRENCY RECEIVED		9/12/08	EUR	29,000,000.00DB			
9/12/08	CURRENCY DELIVERED		9/12/08	USD	367,500.00DB			
9/12/08	CURRENCY DELIVERED		9/12/08	USD	1,895,625.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	25,000,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	TRY	12,985,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	138,500.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	138,500.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	546,000.00CR			
9/15/08	CURRENCY RECEIVED		9/15/08	USD	629,750.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	37,237,500.00CR			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR	25,000,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	10,000,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,411,250.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	1,411,250.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	786,250.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	847,500.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	3,013,125.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	3,339,375.00DB			
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD	37,312,500.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	EUR	33,800,000.00CR			
9/16/08	CURRENCY RECEIVED		9/16/08	USD	6,500,000.00CR			
9/16/08	CURRENCY RECEIVED		9/16/08	USD	1,064,700.00CR			
9/16/08	CURRENCY RECEIVED		9/16/08	USD	1,905,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	123,261,600.00CR			
9/16/08	CURRENCY DELIVERED		9/16/08	EUR	1,520,000.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	EUR	1,385,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	EUR	87,000,000.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	TRY	7,958,600.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	2,068,125.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	1,963,125.00DB			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	817,500.00DB			
9/16/08	CLS - CURRENCY DELIVERED		9/16/08	USD	47,570,120.00DB			
9/17/08	CURRENCY RECEIVED		9/17/08	USD	9,000,000.00CR			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	11,354,400.00DB			
9/18/08	CURRENCY RECEIVED		9/18/08	PLN	58,875,600.00CR			
9/18/08	CURRENCY DELIVERED		9/18/08	EUR	17,200,000.00DB			
			Total Cash	CHF	33,082,260.00CR**			
			Total Cash	EUR	27,626,625.00DB**			
			Total Cash	HUF	2,172,050,000.00CR**			
			Total Cash	ILS	55,125,000.00DB**			
			Total Cash	JPY	4,995,000,000DB**			
			Total Cash	PLN	43,227,550.00CR**			
			Total Cash	SKK	763,632,000.00CR**			
			Total Cash	TRY	55,044,675.00DB**			

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.												
		Exp 12/12/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	1,520,000.00	CR EUR			
						Net Amount Due	EUR	1,520,000.00	CR*			
9/11/08	S	50,000,000.00	16DEC08	EUR/JPY	7,352,500,000	147.05000						
		Exp 12/12/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	1,385,000.00	CR EUR			
						Net Amount Due	EUR	1,385,000.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/12/08	S	33,800,000.00	DB	16SEP08	EUR/USD	47,570,120.00	CR DELY	1.4074000				
9/12/08	B	37,000,000.00	CR	16SEP08	EUR/USD	52,133,000.00	DB DELY	1.4090000				
9/12/08	B	87,000,000.00	CR	16SEP08	EUR/USD	123,261,600.00	DB DELY	1.4168000				
Net		90,200,000.00	CR*			127,824,480.00	DB*					
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/12/08	S	100,000,000.00	23SEP08	EUR/USD	142,400,000.00	1.4240000						
		Exp 9/19/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	817,500.00	CR USD			
						Net Amount Due	USD	817,500.00	CR*			
9/12/08	B	100,000,000.00	14OCT08	EUR/USD	141,250,000.00	1.4125000						
		Exp 10/10/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	1,905,000.00	DB USD			
						Net Amount Due	USD	1,905,000.00	DB*			
9/12/08	S	75,000,000.00	17NOV08	EUR/USD	105,300,000.00	1.4040000						
		Exp 11/13/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	1,963,125.00	CR USD			
9/12/08	B	338,000,000.00	17NOV08	EUR/USD	504,972,000.00	1.4940000						
		Exp 11/13/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	1,064,700.00	DB USD			
						Net Amount Due	USD	898,425.00	CR*			
9/12/08	S	75,000,000.00	17NOV08	EUR/USD	105,300,000.00	1.4040000						
		Exp 11/13/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	2,068,125.00	CR USD			
						Net Amount Due	USD	2,068,125.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/11/08	S	9,000,000.00	DB	17SEP08	USD/TRY	11,354,400.00	CR DELY	1.26160				
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/12/08	S	15,000,000.00	24SEP08	USD/JPY	1,611,000,000	107.40000						
		Exp 9/19/08	10:00	NY /Call	Euro	Premium Amount	9/17/08	128,625.00	CR USD			
						Net Amount Due	USD	128,625.00	CR*			
9/12/08	S	15,000,000.00	24SEP08	USD/JPY	1,611,000,000	107.40000						
		Exp 9/19/08	10:00	NY /Put	Euro	Premium Amount	9/17/08	128,250.00	CR USD			
						Net Amount Due	USD	128,250.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.												
9/10/08	B	17,200,000.00	CR	18SEP08	EUR/PLN	58,875,600.00	DB DELY	3.4230000				
3/25/08	B	13,500,000.00	CR	26SEP08	EUR/TRY	27,587,250.00	DB TYPE	2.04350				
						Recap of Realized Gains/Losses	EUR	1,523,375.00	DB			
						Recap of Realized Gains/Losses	USD	3,751,573.50	CR			
						- - - - - Foreign Exchange Settlement Summary - - - - -						
						CURR	LONG	SHORT	NET			
						USD	2,651,779,640.00	CR	2,148,581,100.00	DB	503,198,540.00	CR*
						PLN	155,634,050.00	CR	62,261,600.00	DB	93,372,450.00	CR*
						EUR	1,564,950,000.00	CR	1,947,300,000.00	DB	382,350,000.00	DB*
						TRY	319,440,075.00	CR	168,834,400.00	DB	150,605,675.00	CR*
						- - - - - C O N T I N U E D O N N E X T P A G E - - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.									
9/11/08	B	50,000,000.00	17SEP08	USD/TRY	64,400,000.00	1.28800			
		Exp 9/16/08 12:00	LDN	/Put Euro	Premium Amount	9/12/08	106,250.00	DB	USD
							Net Amount Due	USD	106,250.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	25,000,000.00	15SEP08	EUR/USD	37,237,500.00	1.4895000			
9/11/08	S	25,000,000.00	15SEP08	EUR/USD	37,312,500.00	1.4925000			
Net		0CR*			75,000.00	0CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	50,000,000.00	17NOV08	EUR/USD	69,575,000.00	1.3915000			
		Exp 11/13/08 10:00	NY	Call/ Euro	Premium Amount	9/15/08	1,411,250.00	CR	USD
							Net Amount Due	USD	1,411,250.00
9/11/08	S	50,000,000.00	17NOV08	EUR/USD	69,575,000.00	1.3915000			
		Exp 11/13/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	1,411,250.00	CR	USD
							Net Amount Due	USD	1,411,250.00
9/11/08	S	25,000,000.00	15DEC08	EUR/USD	34,737,500.00	1.3895000			
		Exp 12/11/08 10:00	NY	Call/ Euro	Premium Amount	9/15/08	786,250.00	CR	USD
							Net Amount Due	USD	786,250.00
9/11/08	S	25,000,000.00	15DEC08	EUR/USD	34,737,500.00	1.3895000			
		Exp 12/11/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	847,500.00	CR	USD
							Net Amount Due	USD	847,500.00
9/11/08	S	75,000,000.00	16MAR09	EUR/USD	103,762,500.00	1.3835000			
		Exp 3/12/09 10:00	NY	Call/ Euro	Premium Amount	9/15/08	3,013,125.00	CR	USD
							Net Amount Due	USD	3,013,125.00
9/11/08	S	75,000,000.00	16MAR09	EUR/USD	103,762,500.00	1.3835000			
		Exp 3/12/09 10:00	NY	Put / Euro	Premium Amount	9/15/08	3,339,375.00	CR	USD
							Net Amount Due	USD	3,339,375.00
9/11/08	B	10,000,000.00	15SEP09	EUR/USD	13,775,000.00	1.3775000			
		Exp 9/11/09 10:00	NY	Call/ Euro	Premium Amount	9/15/08	546,000.00	DB	USD
							Net Amount Due	USD	546,000.00
9/11/08	B	10,000,000.00	15SEP09	EUR/USD	13,775,000.00	1.3775000			
		Exp 9/11/09 10:00	NY	Put / Euro	Premium Amount	9/15/08	629,750.00	DB	USD
							Net Amount Due	USD	629,750.00
9/11/08	B	10,000,000.00	15OCT08	USD/IDR	95,740,000,000.00	9574.000			
		Exp 10/13/08 10:00	JAK	/Call Euro	Premium Amount	9/15/08	138,500.00	DB	USD
							Net Amount Due	USD	138,500.00
9/11/08	B	10,000,000.00	15OCT08	USD/IDR	95,740,000,000.00	9574.000			
		Exp 10/13/08 10:00	JAK	/Put Euro	Premium Amount	9/15/08	138,500.00	DB	USD
							Net Amount Due	USD	138,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	10,000,000.00	15SEP08	USD/TRY	12,985,000.00	1.29850			
9/08/08	S	6,500,000.00	16SEP08	USD/TRY	7,958,600.00	1.22440			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	50,000,000.00	16DEC08	EUR/JPY	7,352,500,000	147.05000			
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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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.									
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/03/08	S	75,000,000.00	6OCT08	USD/MXN	771,900,000.00	10.292000			
		Exp 10/02/08 12:30 NY		/Call Euro	Premium Amount	9/05/08	226,875.00	CR	USD
							Net Amount Due	USD	226,875.00
9/03/08	B	75,000,000.00	6OCT08	USD/MXN	794,962,500.00	10.599500			
		Exp 10/02/08 12:30 NY		/Put Euro	Premium Amount	9/05/08	260,625.00	DB	USD
							Net Amount Due	USD	260,625.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/04/08	S	30,789,720.00	8SEP08	USD/XAU	34,000.00	905.58000			
9/04/08	B	50,000,000.00	8SEP08	USD/JPY	5,275,000,000.00	105.50000			
9/04/08	B	88,500,000.00	8SEP08	USD/XAU	100,000.00	885.00000			
9/05/08	B	65,400,000.00	9SEP08	USD/JPY	7,210,350,000.00	110.25000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/05/08	S	50,000.00	23SEP08	XAU/USD	40,650,000.00	813.00000			
		Exp 9/19/08 9:30 NY		Call/ Euro	Premium Amount	9/09/08	871,500.00	CR	USD
							Net Amount Due	USD	871,500.00
9/05/08	S	50,000.00	23SEP08	XAU/USD	40,650,000.00	813.00000			
		Exp 9/19/08 9:30 NY		Put / Euro	Premium Amount	9/09/08	936,500.00	CR	USD
							Net Amount Due	USD	936,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
11/20/06	B	3,000,000.00	15SEP08	USD/MXN	44,085,000.00	14.695000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	60,000,000.00	16OCT08	USD/CNY	408,660,000.00	6.8110000			
		Exp 10/14/08 9:15 BEJ		/Call Euro	Premium Amount	9/16/08	57,000.00	CR	USD
							Net Amount Due	USD	57,000.00
9/11/08	B	60,000,000.00	16OCT08	USD/CNY	412,770,000.00	6.8795000			
		Exp 10/14/08 9:15 BEJ		/Put Euro	Premium Amount	9/16/08	78,000.00	DB	USD
							Net Amount Due	USD	78,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
11/24/06	B	5,000,000.00	17SEP08	USD/MXN	67,337,500.00	13.467500			
11/24/06	B	5,000,000.00	17SEP08	USD/MXN	67,437,500.00	13.487500			
Net		10,000,000.00			134,775,000.00				
3/26/08	B	10,000,000.00	29SEP08	USD/RUB	239,225,000.00	23.9225000			
							Recap of Realized Gains/Losses	USD	1,753,250.00
- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.									
6/03/08	B	15,000,000.00	2SEP08	USD/RUB	357,075,000.00	23.8050000			
Net		475,545.47					0CR*		
7/31/08	B	2,200,000.00	4SEP08	USD/KRW	2,228,600,000.00	1013.00000			
Net		206,083.92					0CR*		
8/05/08	B	16,000,000.00	8SEP08	USD/RUB	375,603,200.00	23.4752000			
Net		1,260,578.66					0CR*		
8/08/08	B	20,000,000.00	11SEP08	USD/RUB	479,550,000.00	23.9775000			
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
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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 O F N O N - D E L I V E R A B L E F O R W A R D 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.										
Net		1,243,179.60	CR*			0CR*				
7/22/08	B	13,000,000.00	CR	17SEP08 USD/RUB	301,518,100.00	DB NDF 23.1937000				
Net		1,174,972.45	CR*			0CR*				
7/22/08	B	20,000,000.00	CR	18SEP08 USD/RUB	465,000,000.00	DB NDF 23.2500000				
Net		1,768,852.57	CR*			0CR*				
9/10/08	S	15,000,000.00	DB	18SEP08 USD/RUB	384,112,500.00	CR NDF 25.6075000				
9/10/08	S	15,000,000.00	DB	18SEP08 USD/RUB	384,150,000.00	CR NDF 25.6100000				
Net		121,090.11	CR*			0CR*				
- - - - - 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 u m m a r y - - - - -										
			CURR		LONG		SHORT		NET	
		USD		453,750,000.00	CR	101,439,720.00	DB	352,310,280.00	CR*	
		MXN			0CR	716,247,500.00	DB	716,247,500.00	DB*	
		JPY			CR	17,822,850,000.00	DB	17,822,850,000.00	DB*	
		XAU		84,000.00	CR	150,000.00	DB	66,000.00	DB*	
		CNY			0CR	4,110,000.00	DB	4,110,000.00	DB*	
		RUB		768,262,500.00	CR	2,217,971,300.00	DB	1,449,708,800.00	DB*	
		KRW			0CR	2,228,600,000.00	DB	2,228,600,000.00	DB*	
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -										
9/02/08	CURRENCY	DELIVERED				9/02/08	USD	475,545.47	DB	
9/03/08	CURRENCY	RECEIVED				9/03/08	MXN	514,325,000.00	CR	
9/03/08	CURRENCY	DELIVERED				9/03/08	USD	50,000,000.00	DB	
9/04/08	CURRENCY	DELIVERED				9/04/08	USD	206,083.92	DB	
9/05/08	CURRENCY	RECEIVED				9/05/08	JPY	5,337,500,000.00	CR	
9/05/08	CURRENCY	RECEIVED				9/05/08	USD	260,625.00	CR	
9/05/08	CURRENCY	DELIVERED				9/05/08	USD	50,000,000.00	DB	
9/05/08	CURRENCY	DELIVERED				9/05/08	USD	226,875.00	DB	
9/08/08	CURRENCY	RECEIVED				9/08/08	JPY	5,275,000,000.00	CR	
9/08/08	CURRENCY	RECEIVED				9/08/08	XAU	66,000.00	CR	
9/08/08	CURRENCY	DELIVERED				9/08/08	USD	50,000,000.00	DB	
9/08/08	CURRENCY	DELIVERED				9/08/08	USD	1,260,578.66	DB	
9/08/08	CURRENCY	DELIVERED				9/08/08	USD	57,710,280.00	DB	
9/09/08	CURRENCY	RECEIVED				9/09/08	JPY	7,210,350,000.00	CR	
9/09/08	CURRENCY	DELIVERED				9/09/08	USD	65,400,000.00	DB	
9/09/08	CURRENCY	DELIVERED				9/09/08	USD	871,500.00	DB	
9/09/08	CURRENCY	DELIVERED				9/09/08	USD	936,500.00	DB	
9/11/08	CURRENCY	DELIVERED				9/11/08	USD	1,243,179.60	DB	
9/15/08	CURRENCY	RECEIVED				9/15/08	MXN	44,085,000.00	CR	
9/15/08	CURRENCY	DELIVERED				9/15/08	USD	3,000,000.00	DB	
9/16/08	CURRENCY	RECEIVED				9/16/08	USD	78,000.00	CR	
9/16/08	CURRENCY	DELIVERED				9/16/08	USD	57,000.00	DB	
9/17/08	CURRENCY	RECEIVED				9/17/08	MXN	67,337,500.00	CR	
9/17/08	CURRENCY	RECEIVED				9/17/08	MXN	67,437,500.00	CR	
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	5,000,000.00	DB	
9/17/08	CURRENCY	DELIVERED				9/17/08	USD	5,000,000.00	DB	
							Total Cash	JPY	17,822,850,000.00	CR**
							Total Cash	MXN	693,185,000.00	CR**
							Total Cash	USD	291,048,917.65	DB**
							Total Cash	XAU	66,000.00	CR**
- - - - - C L O S I N G A C C O U N T B A L A N C E S - - - - -										
J YEN					CR*					
MEX PESO					0CR*					
RUSS RUBLE				239,225,000.00	DB*					
US DOLLAR				13,064,914.13	CR*					
GOLD					0CR*					
- - - - - I N V E N T O R Y O F F O R W A R D D U E C A S H - - - - -										
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -										

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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- - - - - 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.									
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/03/08	S	75,000,000.00	6OCT08	USD/MXN	771,900,000.00	10.292000			
		Exp 10/02/08 12:30 NY		/Call Euro	Premium Amount	9/05/08	226,875.00	CR	USD
							Net Amount Due	USD	226,875.00
9/03/08	B	75,000,000.00	6OCT08	USD/MXN	794,962,500.00	10.599500			
		Exp 10/02/08 12:30 NY		/Put Euro	Premium Amount	9/05/08	260,625.00	DB	USD
							Net Amount Due	USD	260,625.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/04/08	S	30,789,720.00	8SEP08	USD/XAU	34,000.00	CR DELY 905.58000			
9/04/08	B	50,000,000.00	8SEP08	USD/JPY	5,275,000,000.00	DB DELY 105.50000			
9/04/08	B	88,500,000.00	8SEP08	USD/XAU	100,000.00	DB DELY 885.00000			
9/05/08	B	65,400,000.00	9SEP08	USD/JPY	7,210,350,000.00	DB DELY 110.25000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/05/08	S	50,000.00	23SEP08	XAU/USD	40,650,000.00	813.00000			
		Exp 9/19/08 9:30 NY		Call/ Euro	Premium Amount	9/09/08	871,500.00	CR	USD
							Net Amount Due	USD	871,500.00
9/05/08	S	50,000.00	23SEP08	XAU/USD	40,650,000.00	813.00000			
		Exp 9/19/08 9:30 NY		Put / Euro	Premium Amount	9/09/08	936,500.00	CR	USD
							Net Amount Due	USD	936,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
11/20/06	B	3,000,000.00	15SEP08	USD/MXN	44,085,000.00	DB DELY 14.695000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	60,000,000.00	16OCT08	USD/CNY	408,660,000.00	6.8110000			
		Exp 10/14/08 9:15 BEJ		/Call Euro	Premium Amount	9/16/08	57,000.00	CR	USD
							Net Amount Due	USD	57,000.00
9/11/08	B	60,000,000.00	16OCT08	USD/CNY	412,770,000.00	6.8795000			
		Exp 10/14/08 9:15 BEJ		/Put Euro	Premium Amount	9/16/08	78,000.00	DB	USD
							Net Amount Due	USD	78,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
11/24/06	B	5,000,000.00	17SEP08	USD/MXN	67,337,500.00	DB DELY 13.467500			
11/24/06	B	5,000,000.00	17SEP08	USD/MXN	67,437,500.00	DB DELY 13.487500			
Net		10,000,000.00	CR*		134,775,000.00	DB*			
3/26/08	B	10,000,000.00	29SEP08	USD/RUB	239,225,000.00	DB TYPE 23.9225000			
							Recap of Realized Gains/Losses	USD	1,753,250.00
- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.									
6/03/08	B	15,000,000.00	2SEP08	USD/RUB	357,075,000.00	DB NDF 23.8050000			
Net		475,545.47	CR*		0	CR*			
7/31/08	B	2,200,000.00	4SEP08	USD/KRW	2,228,600,000.00	DB NDF 1013.00000			
Net		206,083.92	CR*		0	CR*			
8/05/08	B	16,000,000.00	8SEP08	USD/RUB	375,603,200.00	DB NDF 23.4752000			
Net		1,260,578.66	CR*		0	CR*			
8/08/08	B	20,000,000.00	11SEP08	USD/RUB	479,550,000.00	DB NDF 23.9775000			
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.									
Net		1,243,179.60	CR*			0CR*			
7/22/08	B	13,000,000.00	CR	17SEP08	USD/RUB	301,518,100.00	DB	NDF	23.1937000
Net		1,174,972.45	CR*			0CR*			
7/22/08	B	20,000,000.00	CR	18SEP08	USD/RUB	465,000,000.00	DB	NDF	23.2500000
Net		1,768,852.57	CR*			0CR*			
9/10/08	S	15,000,000.00	DB	18SEP08	USD/RUB	384,112,500.00	CR	NDF	25.6075000
9/10/08	S	15,000,000.00	DB	18SEP08	USD/RUB	384,150,000.00	CR	NDF	25.6100000
Net		121,090.11	CR*			0CR*			
- - - - - 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 u m m a r y - - - - -									
			CURR			LONG		SHORT	NET
		USD		453,750,000.00	CR		101,439,720.00	DB	352,310,280.00
		MXN			0CR		716,247,500.00	DB	716,247,500.00
		JPY			CR		17,822,850,000	DB	17,822,850,000
		XAU		84,000.00	CR		150,000.00	DB	66,000.00
		CNY			0CR		4,110,000.00	DB	4,110,000.00
		RUB		768,262,500.00	CR		2,217,971,300.00	DB	1,449,708,800.00
		KRW			0CR		2,228,600,000.00	DB	2,228,600,000.00
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -									
9/02/08	CURRENCY	DELIVERED				9/02/08	USD		475,545.47
9/03/08	CURRENCY	RECEIVED				9/03/08	MXN		514,325,000.00
9/03/08	CURRENCY	DELIVERED				9/03/08	USD		50,000,000.00
9/04/08	CURRENCY	DELIVERED				9/04/08	USD		206,083.92
9/05/08	CURRENCY	RECEIVED				9/05/08	JPY		5,337,500,000
9/05/08	CURRENCY	RECEIVED				9/05/08	USD		260,625.00
9/05/08	CURRENCY	DELIVERED				9/05/08	USD		50,000,000.00
9/05/08	CURRENCY	DELIVERED				9/05/08	USD		226,875.00
9/08/08	CURRENCY	RECEIVED				9/08/08	JPY		5,275,000,000
9/08/08	CURRENCY	RECEIVED				9/08/08	XAU		66,000.00
9/08/08	CURRENCY	DELIVERED				9/08/08	USD		50,000,000.00
9/08/08	CURRENCY	DELIVERED				9/08/08	USD		1,260,578.66
9/08/08	CURRENCY	DELIVERED				9/08/08	USD		57,710,280.00
9/09/08	CURRENCY	RECEIVED				9/09/08	JPY		7,210,350,000
9/09/08	CURRENCY	DELIVERED				9/09/08	USD		65,400,000.00
9/09/08	CURRENCY	DELIVERED				9/09/08	USD		871,500.00
9/09/08	CURRENCY	DELIVERED				9/09/08	USD		936,500.00
9/11/08	CURRENCY	DELIVERED				9/11/08	USD		1,243,179.60
9/15/08	CURRENCY	RECEIVED				9/15/08	MXN		44,085,000.00
9/15/08	CURRENCY	DELIVERED				9/15/08	USD		3,000,000.00
9/16/08	CURRENCY	RECEIVED				9/16/08	USD		78,000.00
9/16/08	CURRENCY	DELIVERED				9/16/08	USD		57,000.00
9/17/08	CURRENCY	RECEIVED				9/17/08	MXN		67,337,500.00
9/17/08	CURRENCY	RECEIVED				9/17/08	MXN		67,437,500.00
9/17/08	CURRENCY	DELIVERED				9/17/08	USD		5,000,000.00
9/17/08	CURRENCY	DELIVERED				9/17/08	USD		5,000,000.00
							Total Cash	JPY	17,822,850,000
							Total Cash	MXN	693,185,000.00
							Total Cash	USD	291,048,917.65
							Total Cash	XAU	66,000.00
- - - - - C L O S I N G A C C O U N T B A L A N C E S - - - - -									
J YEN					CR*				
MEX PESO					0CR*				
RUSS RUBLE				239,225,000.00	DB*				
US DOLLAR				13,064,914.13	CR*				
GOLD					0CR*				
- - - - - I N V E N T O R Y O F F O R W A R D D U E C A S H - - - - -									
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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I T E M I Z E D C A S H A C T I V I T Y									
9/17/08	CURRENCY DELIVERED					9/17/08	HUF	115,948,347.02DB	
9/17/08	CURRENCY DELIVERED					9/17/08	HUF	50,546,813.59DB	
9/17/08	CURRENCY DELIVERED					9/17/08	HUF	29,800,995.71DB	
9/17/08	CURRENCY DELIVERED					9/17/08	PLN	2,476,275.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	PLN	1,459,351.40DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	911,565.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	536,077.80DB	
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,798,487.78DB	
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	3,048,982.13DB	
Total Cash							CZK	3,064,106.46DB**	
Total Cash							EUR	6,034,841.09CR**	
Total Cash							HUF	1,126,758,419.47DB**	
Total Cash							MXN	50,360,364.90CR**	
Total Cash							PLN	3,935,626.40DB**	
Total Cash							TRY	1,733,479.87CR**	
Total Cash							USD	6,150,269.17DB**	
CLOSING ACCOUNT BALANCES									
COLOM PESO		1,686,336,983.75DB*							
CZ KORUNA		0CR*							
EURO		1,270,511.33DB*							
HUN FORINT		0CR*							
ISR SHEKEL		9,201,014.55DB*							
J YEN		2DB*							
MEX PESO		0CR*							
RINGGIT		3,486,552.96CR*							
POL ZLOTY		0CR*							
NW TR LIRA		0CR*							
US DOLLAR		4,321,810.30CR*							
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		
5/12/08	S	1,899,881.35DB	17OCT08	EUR/SKK	60,236,878.13CR	TYPE 31.705600	191,171.28CR USD		
Net Present Value							191,171.28CR* USD		
Undiscounted MTM							29.589989	4019,408.55CR*	SKK
Undiscounted MTM In Base							191,550.25CR* USD		
9/09/08	S	2,624,000.00DB	17DEC08	EUR/USD	3,701,348.80CR	TYPE 1.4105750	5,182.78DB USD		
Net Present Value							5,182.78DB* USD		
Undiscounted MTM							1.4125673	5,227.80DB*	USD
9/05/08	S	1,716,000.00DB	8OCT08	USD/BRL	2,960,100.00CR	TYPE 1.7250000	161,393.12DB USD		
Net Present Value							161,393.12DB* USD		
Undiscounted MTM							1.9042584	307,607.41DB*	BRL
Undiscounted MTM In Base							161,536.59DB* USD		
7/24/08	B	1,878,345.00CR	28OCT08	USD/BRL	3,029,770.49DB	TYPE 1.6130000	292,857.67CR USD		
Net Present Value							292,857.67CR* USD		
Undiscounted MTM							1.9120400	561,700.29CR*	BRL
Undiscounted MTM In Base							293,770.16CR* USD		
8/26/08	B	1,866,000.00CR	28NOV08	USD/BRL	3,127,416.00DB	TYPE 1.6760000	238,691.45CR USD		
Net Present Value							238,691.45CR* USD		
Undiscounted MTM							1.9236650	462,142.90CR*	BRL
Undiscounted MTM In Base							240,240.85CR* USD		
6/28/07	S	42,400,000.00DB	2JUL09	USD/BRL	89,040,000.00CR	TYPE 2.1000000	2,013,287.07CR USD		
Net Present Value							2,013,287.07CR* USD		
C O N T I N U E D O N N E X T P A G E									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
9/05/08	S	100,000,000.00	9SEP09	USD/JPY	9,250,000,000	92.50000	Net Amount Due USD 420,000.00DB*
	Exp	9/07/09 10:00 NY	/Call	Euro	Premium Amount	9/09/08	1,627,500.00CR USD
9/05/08	B	100,000,000.00	9SEP09	USD/JPY	11,550,000,000	115.50000	Net Amount Due USD 1,627,500.00CR*
	Exp	9/07/09 10:00 NY	/Put	Euro	Premium Amount	9/09/08	330,000.00DB USD
9/15/08	S	100,000,000.00	29SEP08	EUR/USD	142,000,000.00	1.4200000	Net Amount Due USD 330,000.00DB*
	Exp	9/25/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	895,000.00CR USD
					Recap of Realized Gains/Losses	AUD	1,205,000.00CR
					Recap of Realized Gains/Losses	EUR	1,445,000.00DB
					Recap of Realized Gains/Losses	USD	2,770,612.00CR
					Foreign Exchange Settlement Summary		
					CURR	LONG	SHORT
					EUR	100,000,000.00CR	138,000,000.00DB
					JPY	295,100,000.00CR	25,761,000,000DB
					USD	81,500,000.00CR	79,500,000.00CR
					AUD	100,000,000.00CR	22,000,000.00DB
					CHF	0CR	51,225,000.00CR
							NET
							38,000,000.00DB*
							25,465,900,000DB*
							161,000,000.00CR*
							78,000,000.00CR*
							51,225,000.00CR*
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -							
9/02/08	CURRENCY RECEIVED					9/02/08 EUR	1,445,000.00CR
9/02/08	CURRENCY RECEIVED					9/02/08 EUR	38,000,000.00CR
9/02/08	CURRENCY DELIVERED					9/02/08 JPY	6,055,300,000DB
9/04/08	CURRENCY RECEIVED					9/04/08 USD	939,575.00CR
9/04/08	CURRENCY RECEIVED					9/04/08 USD	1,043,563.00CR
9/04/08	CURRENCY DELIVERED					9/04/08 USD	1,008,750.00DB
9/04/08	CURRENCY DELIVERED					9/04/08 USD	1,076,250.00DB
9/05/08	CURRENCY RECEIVED					9/05/08 AUD	22,000,000.00CR
9/05/08	CURRENCY DELIVERED					9/05/08 AUD	1,205,000.00DB
9/05/08	CURRENCY DELIVERED					9/05/08 JPY	1,994,300,000DB
9/09/08	CURRENCY RECEIVED					9/09/08 JPY	1,066,500,000CR
9/09/08	CURRENCY RECEIVED					9/09/08 USD	330,000.00CR
9/09/08	CURRENCY RECEIVED					9/09/08 USD	420,000.00CR
9/09/08	CURRENCY DELIVERED					9/09/08 USD	10,000,000.00DB
9/09/08	CURRENCY DELIVERED					9/09/08 USD	1,627,500.00DB
9/09/08	CURRENCY DELIVERED					9/09/08 USD	896,250.00DB
9/16/08	CURRENCY DELIVERED					9/16/08 USD	895,000.00DB
						Total Cash AUD	20,795,000.00CR**
						Total Cash EUR	39,445,000.00CR**
						Total Cash JPY	6,983,100,000DB**
						Total Cash USD	12,770,612.00DB**
- - - - - CLOSING ACCOUNT BALANCES - - - - -							
AUS DOLLAR						0CR*	
EURO						0CR*	
J YEN						CR*	
US DOLLAR						0CR*	
- - - - - 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	100,000,000.00	24OCT08	AUD/JPY	8,640,000,000	86.400000	3,100,827.52DB USD
	Exp	10/22/08 10:00 NY	Put /	Euro			USD

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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 DELIVERED					9/12/08	USD	32,538.48DB	
9/16/08	CURRENCY DELIVERED					9/16/08	USD	1,360,100.00DB	
9/16/08	CURRENCY DELIVERED					9/16/08	USD	250,900.14DB	
						Total Cash	USD	238,554.96DB**	
CLOSING ACCOUNT BALANCES									
CAN DOLLAR		53,006,374.64CR*							
SWISSFRANC		0CR*							
EURO		.01CR*							
POUND STG		.36CR*							
J YEN		7,327,340,000DB*							
NOR KRONE		0CR*							
NZ DOLLAR		.29DB*							
US DOLLAR		18,000,000.00CR*							
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		
3/03/08	B	43,000,000.00CR	5MAR09	AUD/CAD	37,990,500.00DB TYPE	.8835000	2,056,296.66DB	USD	
3/24/08	S	43,000,000.00DB	5MAR09	AUD/CAD	38,102,300.00CR TYPE	.8861000	2,159,842.88CR	USD	
Net		0CR*			111,800.00CR*		103,546.22CR*	USD	
					Net Present Value		103,546.22CR*	USD	
					Undiscounted MTM	.8318673	111,800.00CR*	CAD	
					Undiscounted MTM In Base		105,342.56CR*	USD	
3/24/08	B	43,000,000.00	5MAR09	AUD/CAD	38,751,600.00	.9012000	270,632.75CR	USD	
Exp		3/03/09 10:00 NY	Call/	Euro	Market Rate	.0066987		USD	
					Net Market Value @	1.0633003	270,632.75CR	USD	
3/03/08	S	43,000,000.00	5MAR09	AUD/CAD	38,751,600.00	.9012000	270,632.75DB	USD	
Exp		3/03/09 10:00 NY	Call/	Euro	Market Rate	.0066987		USD	
					Net Market Value @	1.0633003	270,632.75DB	USD	
3/03/08	B	43,000,000.00	5MAR09	AUD/CAD	37,229,400.00	.8658000	1,911,276.40CR	USD	
Exp		3/03/09 10:00 NY	Put /	Euro	Market Rate	.0473079		USD	
					Net Market Value @	1.0633003	1,911,276.40CR	USD	
3/24/08	S	43,000,000.00	5MAR09	AUD/CAD	37,229,400.00	.8658000	1,911,276.40DB	USD	
Exp		3/03/09 10:00 NY	Put /	Euro	Market Rate	.0473079		USD	
					Net Market Value @	1.0633003	1,911,276.40DB	USD	
3/04/08	B	43,000,000.00CR	6MAR09	AUD/CAD	38,063,600.00DB TYPE	.8852000	2,126,526.66DB	USD	
3/24/08	S	43,000,000.00DB	6MAR09	AUD/CAD	38,098,000.00CR TYPE	.8860000	2,158,383.67CR	USD	
Net		0CR*			34,400.00CR*		31,857.01CR*	USD	
					Net Present Value		31,857.01CR*	USD	
					Undiscounted MTM	.8317982	34,400.00CR*	CAD	
					Undiscounted MTM In Base		32,413.10CR*	USD	
3/24/08	B	43,000,000.00	6MAR09	AUD/CAD	38,829,000.00	.9030000	262,992.96CR	USD	
Exp		3/04/09 10:00 NY	Call/	Euro	Market Rate	.0065096		USD	
					Net Market Value @	1.0633003	262,992.96CR	USD	
3/04/08	S	43,000,000.00	6MAR09	AUD/CAD	38,829,000.00	.9030000	262,992.96DB	USD	
Exp		3/04/09 10:00 NY	Call/	Euro	Market Rate	.0065096		USD	
					Net Market Value @	1.0633003	262,992.96DB	USD	
3/04/08	B	43,000,000.00	6MAR09	AUD/CAD	37,302,500.00	.8675000	1,965,154.88CR	USD	
Exp		3/04/09 10:00 NY	Put /	Euro	Market Rate	.0486415		USD	
C O N T I N U E D O N N E X T P A G E									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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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	S	143,733.66	DB	11SEP08 USD/CAD	154,025.00	CR DELY 1.0716000			
Net		143,733.66	DB*		0CR*				
9/10/08	B	28,898,995.64	CR	12SEP08 EUR/NZD	61,000,000.00	DB DELY 2.110800			
9/10/08	S	28,886,678.97	DB	12SEP08 EUR/NZD	61,000,000.00	CR DELY 2.111700			
Net		12,316.67	CR*		0CR*				
9/10/08	B	37,625.36	CR	12SEP08 EUR/USD	52,690.55	DB DELY 1.4004000			
9/10/08	S	7,127,583.74	DB	12SEP08 EUR/USD	10,000,000.00	CR DELY 1.4030000			
9/10/08	B	7,077,641.72	CR	12SEP08 EUR/USD	10,000,000.00	DB DELY 1.4129000			
Net		12,316.66	DB*		52,690.55	DB*			
9/10/08	S	19,000,000.00	DB	12SEP08 USD/CHF	21,449,100.00	CR DELY 1.1289000			
9/10/08	B	19,000,000.00	CR	12SEP08 USD/CHF	21,561,580.00	DB DELY 1.1348200			
9/10/08	S	98,935.70	DB	12SEP08 USD/CHF	112,480.00	CR DELY 1.1369000			
Net		98,935.70	DB*		0CR*				
9/10/08	B	68,000,000.00	CR	12SEP08 USD/JPY	7,290,280,000.00	DB DELY 107.21000			
9/10/08	B	329,164.73	CR	12SEP08 USD/JPY	35,428,000.00	DB DELY 107.63000			
9/10/08	S	68,000,000.00	DB	12SEP08 USD/JPY	7,325,708,000.00	CR DELY 107.73100			
Net		329,164.73	CR*		CR*				
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	72,500.00	12SEP08	AUD/USD	145,000.00	2.00000000			
	Exp	9/10/08 10:00 NY	Call/	Euro	Premium Amount	9/12/08	145,000.00	DB	USD
Net Amount Due							USD	145,000.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	50,000,000.00	DB	15SEP08 USD/CAD	53,012,000.00	CR DELY 1.0602400			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	104,000.00	16SEP08	NZD/NOK	780,000.00	7.500000			
	Exp	9/12/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	104,000.00	DB	USD
9/12/08	B	28,500.00	16SEP08	NZD/NOK	213,750.00	7.500000			
	Exp	9/12/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	28,500.00	DB	USD
9/12/08	B	118,400.00	16SEP08	NZD/NOK	888,000.00	7.500000			
	Exp	9/12/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	118,400.00	DB	USD
9/12/08	S	1,611,000.00	16SEP08	NZD/NOK	12,082,500.00	7.500000			
	Exp	9/12/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	1,611,000.00	CR	USD
Net Amount Due							USD	1,360,100.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/16/08	B	68,000,000.00	CR	17SEP08 USD/JPY	7,327,340,000.00	DB DELY 107.75500			
Recap of Realized Gains/Losses							USD	1,385,100.00	CR
Foreign Exchange Settlement Summary									
		CURR			LONG	SHORT	NET		
		GBP			9,200.00	CR	720.00	DB	8,480.00
		USD			215,419,164.73	CR	197,812,359.91	DB	17,606,804.82
		JPY			7,325,705,800.00	CR	14,653,043,900.00	DB	7,327,338,100.00
		EUR			36,086,262.72	CR	36,014,262.71	DB	72,000.01
		CAD			107,105,075.00	CR	54,093,075.00	DB	53,012,000.00
		NZD			61,250,900.00	CR	62,611,000.00	DB	1,360,100.00
		CHF			21,561,580.00	CR	21,561,580.00	DB	0CR*
		AUD			72,500.00	CR	0CR		72,500.00
		NOK			12,082,500.00	CR	1,881,750.00	DB	10,200,750.00
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	USD	98,000.00	DB
9/10/08	CURRENCY RECEIVED					9/10/08	USD	1,359,250.00	CR
9/11/08	CURRENCY RECEIVED					9/11/08	USD	143,733.66	CR
C O N T I N U E D O N N E X T P A G E									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS SPECIAL FINANCING
745 7TH AVENUE
NEW YORK, NY 10019-6801

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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 RECEIVED					9/15/08	EUR	1,700,000.00	CR
9/15/08	CURRENCY RECEIVED					9/15/08	GBP	4,462,817.00	CR
9/15/08	CURRENCY RECEIVED					9/15/08	USD	73,400,192.41	CR
9/15/08	CURRENCY DELIVERED					9/15/08	EUR	59,000,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08	GBP	400,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08	USD	1,659,620.00	DB
						Total Cash	AUD	92,142,453.00	DB**
						Total Cash	CAD	925,998.81	DB**
						Total Cash	CHF	1,885,631.35	DB**
						Total Cash	CZK	4,025,664.00	DB**
						Total Cash	DKK	2,418,089.60	DB**
						Total Cash	EUR	204,448,365.17	DB**
						Total Cash	GBP	21,544,553.11	DB**
						Total Cash	HUF	12,119,764,540.00	CR**
						Total Cash	ILS	134,000,000.00	CR**
						Total Cash	JPY	6,549,362,496	DB**
						Total Cash	MXN	9,116,594.00	DB**
						Total Cash	NOK	6,952,076.84	DB**
						Total Cash	PLN	163,786,910.00	CR**
						Total Cash	SEK	19,196,967.37	DB**
						Total Cash	SGD	323,134.50	DB**
						Total Cash	SKK	1,649,466.00	DB**
						Total Cash	THB	6,727,500.00	CR**
						Total Cash	USD	341,792,541.07	CR**
						Total Cash	ZAR	2,148,740.00	DB**
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR				0CR*					
BRAZ REAL				10,657,000.00CR*					
CAN DOLLAR				0CR*					
SWISSFRANC				3,414,900.00DB*					
CZ KORUNA				0CR*					
DAN KRONE				0CR*					
EURO				78,599,999.96CR*					
POUND STG				33,749,999.92DB*					
HUN FORINT				0CR*					
ISR SHEKEL				155,000,000.00CR*					
J YEN				5,093,624,600DB*					
MEX PESO				258,608.03DB*					
NOR KRONE				0CR*					
POL ZLOTY				7,169,400.00CR*					
RUSS RUBLE				487,000,000.00DB*					
SW KRONA				6.19CR*					
SIN DOLLAR				.60CR*					
SLV KORUNA				0CR*					
THAI BHAT				0CR*					
US DOLLAR				105,861,706.74DB*					
SA RAND				0CR*					
- - - - - 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		
6/18/08	B	179,486,014.00	CR	22JUN09 AUD/USD	161,609,207.01	DB TYPE .90040000	21,636,546.95	DB	USD
6/18/08	S	357,972,028.00	DB	22JUN09 AUD/USD	322,318,014.02	CR TYPE .90040000	43,152,546.65	CR	USD
Net		178,486,014.00		DB*		160,708,807.01	CR*		
						Net Present Value	21,515,999.70CR* USD		
						Undiscounted MTM	.77656930	22102048.06	CR* USD
8/28/07	S	8,105,945.60	DB	30SEP09 AUD/USD	6,425,583.08	CR TYPE .79270000	175,512.77	CR	USD
						Net Present Value	175,512.77CR* USD		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS JAPAN
C/O ROB V EBY INTERCOMPANY VS
LBJ
101 HUDSON ST 30TH FLOOR
JERSEY CITY, NJ 07302-3915

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D				C A S H A C T I V I T Y			
9/09/08	CURRENCY RECEIVED			9/09/08	USD	25,156,564.30CR	
9/09/08	CURRENCY DELIVERED			9/09/08	AUD	300,000.00DB	
9/09/08	CURRENCY DELIVERED			9/09/08	CHF	11,667.90DB	
9/09/08	CURRENCY DELIVERED			9/09/08	JPY	10,170,450.517DB	
9/10/08	CURRENCY RECEIVED			9/10/08	AUD	4,529,380.99CR	
9/10/08	CURRENCY RECEIVED			9/10/08	CHF	5,122.92CR	
9/10/08	CURRENCY RECEIVED			9/10/08	EUR	22,900,000.00CR	
9/10/08	CURRENCY RECEIVED			9/10/08	GBP	242,223.38CR	
9/10/08	CURRENCY RECEIVED			9/10/08	HKD	4,716,491.38CR	
9/10/08	CURRENCY RECEIVED			9/10/08	SGD	24,552.00CR	
9/10/08	CURRENCY DELIVERED			9/10/08	JPY	3,143,267,580DB	
9/10/08	CURRENCY DELIVERED			9/10/08	USD	8,876,373.85DB	
9/11/08	CURRENCY RECEIVED			9/11/08	AUD	633,908.64CR	
9/11/08	CURRENCY RECEIVED			9/11/08	CAD	1,800,076.57CR	
9/11/08	CURRENCY RECEIVED			9/11/08	CHF	62,700.00CR	
9/11/08	CURRENCY RECEIVED			9/11/08	EUR	3,602,735.54CR	
9/11/08	CURRENCY RECEIVED			9/11/08	GBP	916,100.19CR	
9/11/08	CURRENCY RECEIVED			9/11/08	NOK	389,500.00CR	
9/11/08	CURRENCY RECEIVED			9/11/08	PLN	166,475.70CR	
9/11/08	CURRENCY RECEIVED			9/11/08	SGD	79,726.12CR	
9/11/08	CURRENCY RECEIVED			9/11/08	TRY	4,700.14CR	
9/11/08	CURRENCY RECEIVED			9/11/08	USD	1,335,948.78CR	
9/11/08	CURRENCY DELIVERED			9/11/08	CHF	1,128.82DB	
9/11/08	CURRENCY DELIVERED			9/11/08	JPY	1,100,287,213DB	
9/11/08	CURRENCY DELIVERED			9/11/08	JPY	14,579,812DB	
9/12/08	CURRENCY RECEIVED			9/12/08	EUR	46,600,000.00CR	
9/12/08	CURRENCY RECEIVED			9/12/08	GBP	899,489.33CR	
9/12/08	CURRENCY RECEIVED			9/12/08	JPY	1,377,011,105CR	
9/12/08	CURRENCY DELIVERED			9/12/08	CHF	33,859,915.68DB	
9/12/08	CURRENCY DELIVERED			9/12/08	USD	52,984,516.12DB	
9/15/08	CURRENCY RECEIVED			9/15/08	TRY	9,388,461.54CR	
9/15/08	CURRENCY DELIVERED			9/15/08	USD	7,540,327.32DB	
				Total Cash	AUD	3,663,289.63CR**	
				Total Cash	CAD	958,499.38CR**	
				Total Cash	CHF	33,799,072.29DB**	
				Total Cash	EUR	216,443,808.74CR**	
				Total Cash	GBP	22,817,537.73CR**	
				Total Cash	HKD	7,910,908.44CR**	
				Total Cash	ISK	542,805.00CR**	
				Total Cash	JPY	37,861,017,391DB**	
				Total Cash	NOK	389,500.00CR**	
				Total Cash	NZD	170,000.00CR**	
				Total Cash	PLN	166,475.70CR**	
				Total Cash	SGD	1,040,755.49CR**	
				Total Cash	TRY	3,079,097.34CR**	
				Total Cash	USD	15,252,795.12CR**	
				Total Cash	ZAR	133,333.32CR**	
CLOSING ACCOUNT BALANCES							
AUS DOLLAR		12,318,000.00DB*					
CAN DOLLAR		94,200.00CR*					
SWISSFRANC		429,000.00CR*					
EURO		35,353,159.45CR*					
POUND STG		19,828,372.75CR*					
HK DOLLAR		18,000.00DB*					
ICLND KRNA		0CR*					
J YEN		12,493,499,430DB*					
NOR KRONE		600,000.00DB*					
CONTINUED ON NEXT PAGE							

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS JAPAN
C/O ROBV EBY INTERCOMPANY VS
LBJ
101 HUDSON ST 30TH FLOOR
JERSEY CITY, NJ 07302-3915

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US NON-SEGREGATED ACCOUNT

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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.										
9/11/08	B	150,000.00	CR	12SEP08	NZD	USD	98,068.70	DB DELY	.6537913	
9/11/08	B	110,000.00	CR	12SEP08	SGD	JPY	8,220,630	DB DELY	74.733000	
9/11/08	B	70,000.00	CR	12SEP08	USD	CHF	79,521.84	DB DELY	1.1360263	
9/11/08	S	14,850,000.00	DB	12SEP08	USD	JPY	1,594,514,146	CR DELY	107.37469	
9/11/08	B	630,000.00	CR	12SEP08	USD	JPY	67,694,098	DB DELY	107.45095	
9/11/08	S	3,570,000.00	DB	12SEP08	USD	JPY	383,667,043	CR DELY	107.46976	
9/11/08	B	7,100,000.00	CR	12SEP08	USD	JPY	763,859,890	DB DELY	107.58590	
9/11/08	B	260,000.00	CR	12SEP08	USD	JPY	27,991,886	DB DELY	107.66110	
Net		10,430,000.00	DB*				1,118,635,315	CR*		
9/11/08	S	2,410,000.00	DB	12SEP08	ZAR	JPY	31,532,440	CR DELY	13.084000	
9/11/08	S	9,930,000.00	DB	12SEP08	ZAR	JPY	130,430,550	CR DELY	13.135000	
Net		12,340,000.00	DB*				161,962,990	CR*		
9/10/08	B	7,540,327.32	CR	15SEP08	USD	TRY	9,388,461.54	DB DELY	1.24510	
9/11/08	S	10,000.00	DB	15SEP08	AUD	USD	7,912.00	CR DELY	.79120000	
9/11/08	B	50,000.00	CR	15SEP08	AUD	USD	39,755.00	DB DELY	.79510000	
9/11/08	B	200,000.00	CR	15SEP08	AUD	USD	160,100.00	DB DELY	.80050000	
9/11/08	S	10,000.00	DB	15SEP08	AUD	USD	8,026.00	CR DELY	.80260000	
9/11/08	S	10,000.00	DB	15SEP08	AUD	USD	8,040.00	CR DELY	.80400000	
Net		220,000.00	CR*				175,877.00	DB*		
9/11/08	B	40,000.00	CR	15SEP08	EUR	CHF	63,520.00	DB DELY	1.58800000	
9/11/08	S	110,000.00	DB	15SEP08	EUR	GBP	87,758.00	CR DELY	.797800	
9/11/08	S	20,000.00	DB	15SEP08	EUR	USD	27,786.00	CR DELY	1.3893000	
9/11/08	S	30,000.00	DB	15SEP08	EUR	USD	41,685.00	CR DELY	1.3895000	
9/11/08	B	10,000.00	CR	15SEP08	EUR	USD	13,898.00	DB DELY	1.3898000	
9/11/08	B	10,000.00	CR	15SEP08	EUR	USD	13,904.00	DB DELY	1.3904000	
9/11/08	S	20,000.00	DB	15SEP08	EUR	USD	27,810.00	CR DELY	1.3905000	
9/11/08	S	40,000.00	DB	15SEP08	EUR	USD	55,624.00	CR DELY	1.3906000	
9/11/08	B	40,000.00	CR	15SEP08	EUR	USD	55,628.00	DB DELY	1.3907000	
9/11/08	S	10,000.00	DB	15SEP08	EUR	USD	13,907.00	CR DELY	1.3907000	
9/11/08	B	20,000.00	CR	15SEP08	EUR	USD	27,816.00	DB DELY	1.3908000	
9/11/08	S	70,000.00	DB	15SEP08	EUR	USD	97,377.00	CR DELY	1.3911000	
9/11/08	B	30,000.00	CR	15SEP08	EUR	USD	41,736.00	DB DELY	1.3912000	
9/11/08	S	10,000.00	DB	15SEP08	EUR	USD	13,912.00	CR DELY	1.3912000	
9/11/08	B	100,000.00	CR	15SEP08	EUR	USD	139,130.00	DB DELY	1.3913000	
9/11/08	S	10,000.00	DB	15SEP08	EUR	USD	13,913.00	CR DELY	1.3913000	
9/11/08	B	40,000.00	CR	15SEP08	EUR	USD	55,660.00	DB DELY	1.3915000	
9/11/08	S	50,000.00	DB	15SEP08	EUR	USD	69,575.00	CR DELY	1.3915000	
9/11/08	B	50,000.00	CR	15SEP08	EUR	USD	69,580.00	DB DELY	1.3916000	
9/11/08	S	20,000.00	DB	15SEP08	EUR	USD	27,832.00	CR DELY	1.3916000	
9/11/08	B	20,000.00	CR	15SEP08	EUR	USD	27,834.00	DB DELY	1.3917000	
9/11/08	S	10,000.00	DB	15SEP08	EUR	USD	13,917.00	CR DELY	1.3917000	
9/11/08	B	20,000.00	CR	15SEP08	EUR	USD	27,836.00	DB DELY	1.3918000	
9/11/08	S	10,000.00	DB	15SEP08	EUR	USD	13,918.00	CR DELY	1.3918000	
9/11/08	B	70,000.00	CR	15SEP08	EUR	USD	97,433.00	DB DELY	1.3919000	
9/11/08	S	30,000.00	DB	15SEP08	EUR	USD	41,757.00	CR DELY	1.3919000	
9/11/08	S	50,000.00	DB	15SEP08	EUR	USD	69,600.00	CR DELY	1.3920000	
9/11/08	B	10,000.00	CR	15SEP08	EUR	USD	13,921.00	DB DELY	1.3921000	
9/11/08	S	70,000.00	DB	15SEP08	EUR	USD	97,447.00	CR DELY	1.3921000	
9/11/08	S	80,000.00	DB	15SEP08	EUR	USD	111,376.00	CR DELY	1.3922000	
9/11/08	B	30,000.00	CR	15SEP08	EUR	USD	41,769.00	DB DELY	1.3923000	
- - - - - 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**

LEHMAN BROS INTL EUROPE
25 BANK STREET
LONDON E14 5LE
UNITED KINGDOM

SEP 2008	
IR NUMBER	ACCOUNT
099	02220038
Page 1	

US NON-SEGREGATED ACCOUNT

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

KOREAN WON 0CR
RINGGIT 0CR
TWN DOLLAR 0CR
US DOLLAR 0CR

- - - - - 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
09/01/08 As of trade							
9/02/08	S	24,737,393.29	DB	2OCT08 USD/TWD	779,500,000.00	CR NDF 31.511000	
9/03/08	B	3,192,477.36	CR	6OCT08 USD/MYR	11,000,000.00	DB NDF 3.4456000	
09/03/08 Trade cancelled							
9/03/08	B	3,192,477.36	CR	6OCT08 USD/MYR	11,000,000.00	DB NDF 3.4456000	
9/11/08	B	9,036,688.96	CR	17OCT08 USD/KRW	10,000,000,000.00	DB NDF 1106.60000	
9/11/08	B	21,801,420.21	CR	17NOV08 USD/TWD	700,000,000.00	DB NDF 32.108000	

- - - - - 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.							
7/23/08	B	16,534,391.53	CR	25SEP08 USD/TWD	500,000,000.00	DB TYPE 30.240000	
8/22/08	B	21,825,143.59	CR	26SEP08 USD/TWD	684,000,000.00	DB TYPE 31.340000	
7/24/08	B	49,407,114.62	CR	30SEP08 USD/KRW	50,000,000,000.00	DB TYPE 1012.00000	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
8/22/08	B	15,951,507.42	CR	9SEP08 USD/TWD	500,000,000.00	DB NDF 31.345000	
Net		274,086.04	CR*		0CR*		
7/11/08	B	32,978,267.32	CR	15SEP08 USD/TWD	1,000,000,000.00	DB NDF 30.323000	
Net		1,759,486.10	CR*		0CR*		

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

	CURR	LONG	SHORT	NET
USD	136,696,424.48	CR	0CR	136,696,424.48
TWD	0CR	2,684,000,000.00	DB	2,684,000,000.00
KRW	0CR	50,000,000,000.00	DB	50,000,000,000.00

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/09/08	CURRENCY DELIVERED	9/09/08	USD	274,086.04	DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,759,486.10	DB
		Total Cash	USD	2,033,572.14	DB**

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

KOREAN WON 50,000,000,000.00 DB* || RINGGIT | 0CR* |
| TWN DOLLAR | 1,184,000,000.00 |
| US DOLLAR | 87,766,649.74 |

- - - - - 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
7/15/08	S	15,323,776.57	DB	17OCT08 USD/KRW	15,500,000,000.00	CR TYPE 1011.50000	2,343,708.28
9/11/08	B	9,036,688.96	CR	17OCT08 USD/KRW	10,000,000,000.00	DB TYPE 1106.60000	664,132.23
Net		6,287,087.61	DB*		5,500,000,000.00	CR*	
					Net Present Value		1,679,576.05
					Undiscounted MTM	1194.56612	2010341913
					Undiscounted MTM In Base		1682,905.51

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LBCC
LEHMAN BROTHERS INTL EUROPE
C/O ROB EBY INTERCOMPANY VS
022-66630
101 HUDSON STREET
JERSEY CITY, NJ 07302-3915

SEP 2008	
IR NUMBER	ACCOUNT
099	02263660
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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 USD	175,200.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,394,600.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	348,475.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,745,200.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	278,960.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	139,790.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	452,419.64DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	9,000,000.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	20,637,643.28DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,000,000.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	4,901,212.75DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,753,100.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	2,000,000.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,060,003.80DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	2,483,022.60DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	11,035,656.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	12,995,937.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	3,942,342.90DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,335,895.20DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	508,221.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	2,787,200.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	697,250.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	500,000.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,755,600.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,756,200.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	3,000,000.00DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	893,016.90DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	1,982,061.90DB	
9/15/08	CURRENCY DELIVERED		9/15/08 USD	11,903,565.30DB	
9/15/08	CLS - CURRENCY DELIVERED		9/15/08 USD	11,277,299.40DB	
9/15/08	CURRENCY DELIVERED		9/15/08 ZAR	15,000,000.00DB	
9/16/08	CURRENCY RECEIVED		9/16/08 AUD	500,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 AUD	250,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 CAD	212,204.86CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	3,038,238.47CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	81,719.89CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	125,739.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	125,739.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	100,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	500,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	200,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	300,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	800,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	250,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	100,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	200,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	200,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	100,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	250,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	1,000,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	250,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	500,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	1,000,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	1,400,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	500,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	500,000.00CR	
9/16/08	CURRENCY RECEIVED		9/16/08 EUR	27,901,455.28CR	
- - - - C O N T I N U E D O N N E X T P A G E - - - -					

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LBCC
LEHMAN BROTHERS INTL EUROPE
C/O ROB EBY INTERCOMPANY VS
022-66630
101 HUDSON STREET
JERSEY CITY, NJ 07302-3915

SEP 2008	
IR NUMBER	ACCOUNT
099	02263660
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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	1,324,628.71DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	452,438.86DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	130,103.24DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	54,623.41DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	114,352.70DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	794.38DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	100,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	100,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	671,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	789,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	230,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	327,740.48DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	272,123.72DB	
9/15/08	CURRENCY DELIVERED			9/15/08 GBP	25,004.82DB	
9/15/08	CURRENCY DELIVERED			9/15/08 HUF	27,660,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 HUF	86,055,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 HUF	51,780,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 HUF	241,300,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 ISK	362,880,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 NOK	3,967,688.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 NOK	718,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 NOK	4,077,920.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 NZD	300,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 NZD	850,266.80DB	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08 NZD	4,000,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 SEK	795,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 SEK	4,093,685.40DB	
9/15/08	CURRENCY DELIVERED			9/15/08 SGD	4,323,300.00DB	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08 SGD	50,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	19,600,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	19,500,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	1,400,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	1,900,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	9,800,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	1,249,500.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	5,000,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	5,000,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 TRY	1,500,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	4,596,734.40DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	978,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	64,994,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	1,252,818.84DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	698,800.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	399,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	326,250.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	463,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	349,250.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	698,200.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	5,500,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	2,700,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	8,780,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	33,715,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	550,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	1,508,065.46DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	1,508,065.46DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	754,032.73DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	490,121.28DB	
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
COMMERCIAL CORP AISA LTD (187)
ATTN: ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220162
Page 4	

US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/16/08	CURRENCY	DELIVERED				9/16/08	USD		222,243.00DB
9/16/08	CURRENCY	DELIVERED				9/16/08	USD		1,200,193.00DB
9/17/08	CURRENCY	RECEIVED				9/17/08	JPY		448,210,234CR
9/17/08	CURRENCY	RECEIVED				9/17/08	USD		441,807.00CR
9/17/08	CURRENCY	DELIVERED				9/17/08	HKD		3,445,056.35DB
9/17/08	CURRENCY	DELIVERED				9/17/08	USD		4,178,532.00DB
							Total Cash	AUD	2,231,228.16CR**
							Total Cash	GBP	48,400,000.00DB**
							Total Cash	HKD	689,245,679.87CR**
							Total Cash	JPY	660,004,250CR**
							Total Cash	SGD	453,726.44CR**
							Total Cash	USD	11,026,702.17DB**
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR			0CR*						
POUND STG			0CR*						
HK DOLLAR			0CR*						
INR RUPIAH			.14DB*						
J YEN			CR*						
SIN DOLLAR			0CR*						
THAI BHAT			.93DB*						
US DOLLAR			.82DB*						
- - - - - 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			0CR			
GBP	0CR		0CR			0CR			
HKD	0CR		0CR			0CR			
IDR	0CR		.14DB			.14DB			
JPY	CR		CR			CR			
SGD	0CR		0CR			0CR			
THB	0CR		.93DB			.93DB			
USD	0CR		.82DB			.82DB			
Total Value in Base Currency									
USD	0CR		.98DB			.98DB			
- - - - - A C C O U N T V A L U E S U M M A R Y - - - - -									
Account		Unrealized G/L		Net Present Value		Net Option		Collateral	
Balance		on Futures		on Forwards		Value		Market Value	
IDR	.14DB	0CR	0CR	0CR	0CR	0CR	0CR	0CR	.14DB
JPY	CR	CR	CR	CR	CR	CR	CR	CR	CR
THB	.93DB	0CR	0CR	0CR	0CR	0CR	0CR	0CR	.93DB
USD	.82DB	0CR	0CR	0CR	0CR	0CR	0CR	0CR	.82DB
Total Value in Base Currency									
USD	.98DB	0CR	0CR	0CR	0CR	0CR	0CR	0CR	.98DB
- - - - - P R O F I T & L O S S S U M M A R Y - - - - -									
Futures		Options		Options					
Profit and Loss		Long Premium		Short Premium		Commission		Fees	

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
COMMERCIAL CORP AISA LTD (187)
ATTN: ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220162
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
			NET
GBP	48,400,000.00CR		0CR 48,400,000.00CR*
HKD	4,555,616.35CR	693,801,296.22DB	689,245,679.87DB*
USD	20,744,393.86CR	15,584,199.27DB	5,160,194.59CR*
AUD	0CR	2,231,228.16DB	2,231,228.16DB*
SGD	0CR	453,726.44DB	453,726.44DB*
JPY	CR	660,004,250DB	660,004,250DB*
INR	668,800,000.00CR	407,650,000.00DB	261,150,000.00CR*

I T E M I Z E D C A S H A C T I V I T Y			
9/02/08	CURRENCY RECEIVED	9/02/08	HKD 28,640,000.00CR
9/02/08	CURRENCY RECEIVED	9/02/08	HKD 60,102,000.00CR
9/02/08	CURRENCY RECEIVED	9/02/08	HKD 30,030,000.00CR
9/02/08	CURRENCY RECEIVED	9/02/08	HKD 61,447,000.00CR
9/02/08	CURRENCY RECEIVED	9/02/08	HKD 74,360,000.00CR
9/02/08	CURRENCY DELIVERED	9/02/08	GBP 2,000,000.00DB
9/02/08	CURRENCY DELIVERED	9/02/08	GBP 4,200,000.00DB
9/02/08	CURRENCY DELIVERED	9/02/08	GBP 2,100,000.00DB
9/02/08	CURRENCY DELIVERED	9/02/08	GBP 4,300,000.00DB
9/02/08	CURRENCY DELIVERED	9/02/08	GBP 5,200,000.00DB
9/08/08	CURRENCY RECEIVED	9/08/08	USD 5,624.30CR
9/09/08	CURRENCY RECEIVED	9/09/08	HKD 30,256,600.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	HKD 28,875,000.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	HKD 59,357,200.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	HKD 57,993,600.00CR
9/09/08	CURRENCY DELIVERED	9/09/08	GBP 2,200,000.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	GBP 2,100,000.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	GBP 4,300,000.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	GBP 4,200,000.00DB
9/11/08	CURRENCY RECEIVED	9/11/08	HKD 17,701,780.00CR
9/11/08	CURRENCY DELIVERED	9/11/08	USD 872,131.88DB
9/11/08	CURRENCY DELIVERED	9/11/08	USD 2,269,429.88DB
9/12/08	CURRENCY RECEIVED	9/12/08	HKD 31,579,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	HKD 30,129,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	HKD 30,140,000.00CR
9/12/08	CURRENCY DELIVERED	9/12/08	GBP 2,300,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	GBP 2,200,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	GBP 2,200,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08	AUD 71,429.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	AUD 691,403.74CR
9/15/08	CURRENCY RECEIVED	9/15/08	SGD 136,218.98CR
9/15/08	CURRENCY DELIVERED	9/15/08	USD 56,814.63DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 548,940.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 94,204.00DB
9/16/08	CURRENCY RECEIVED	9/16/08	AUD 1,468,395.42CR
9/16/08	CURRENCY RECEIVED	9/16/08	HKD 92,820,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	HKD 58,910,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	HKD 1,460,116.22CR
9/16/08	CURRENCY RECEIVED	9/16/08	JPY 22,844,850CR
9/16/08	CURRENCY RECEIVED	9/16/08	JPY 188,949,166CR
9/16/08	CURRENCY RECEIVED	9/16/08	SGD 317,507.46CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 142,392.27CR
9/16/08	CURRENCY DELIVERED	9/16/08	GBP 6,800,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	GBP 4,300,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	HKD 1,110,560.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 212,787.35DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,774,004.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 187,246.00DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
COMMERCIAL CORP AISA LTD (187)
ATTN: ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220162
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US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value

----- 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	4,300,000.00CR	2SEP08	GBP/HKD	61,447,000.00DB	DELY	14.290000
8/28/08 B	7,300,000.00CR	2SEP08	GBP/HKD	104,390,000.00DB	DELY	14.300000
8/28/08 B	4,200,000.00CR	2SEP08	GBP/HKD	60,102,000.00DB	DELY	14.310000
8/28/08 B	2,000,000.00CR	2SEP08	GBP/HKD	28,640,000.00DB	DELY	14.320000
Net	17,800,000.00CR*			254,579,000.00DB*		
9/05/08 B	2,100,000.00CR	9SEP08	GBP/HKD	28,875,000.00DB	DELY	13.750000
9/05/08 B	2,200,000.00CR	9SEP08	GBP/HKD	30,256,600.00DB	DELY	13.753000
9/05/08 B	4,300,000.00CR	9SEP08	GBP/HKD	59,357,200.00DB	DELY	13.804000
9/05/08 B	4,200,000.00CR	9SEP08	GBP/HKD	57,993,600.00DB	DELY	13.808000
Net	12,800,000.00CR*			176,482,400.00DB*		
9/09/08 B	2,269,429.88CR	11SEP08	USD/HKD	17,701,780.00DB	DELY	7.8001000
9/10/08 B	2,200,000.00CR	12SEP08	GBP/HKD	30,129,000.00DB	DELY	13.695000
9/10/08 B	2,200,000.00CR	12SEP08	GBP/HKD	30,140,000.00DB	DELY	13.700000
9/10/08 B	2,300,000.00CR	12SEP08	GBP/HKD	31,579,000.00DB	DELY	13.730000
Net	6,700,000.00CR*			91,848,000.00DB*		
9/11/08 S	691,403.74DB	15SEP08	AUD/USD	548,940.00CR	DELY	.79395000
9/11/08 S	71,429.00DB	15SEP08	AUD/USD	56,814.63CR	DELY	.79540000
Net	762,832.74DB*			605,754.63CR*		
9/12/08 B	94,204.00CR	15SEP08	USD/SGD	136,218.98DB	DELY	1.4460000
9/11/08 B	6,800,000.00CR	16SEP08	GBP/HKD	92,820,000.00DB	DELY	13.650000
9/11/08 B	4,300,000.00CR	16SEP08	GBP/HKD	58,910,000.00DB	DELY	13.700000
Net	11,100,000.00CR*			151,730,000.00DB*		
9/11/08 S	142,392.27DB	16SEP08	USD/HKD	1,110,560.00CR	DELY	7.7993000
9/11/08 B	212,787.35CR	16SEP08	USD/JPY	22,844,850DB	DELY	107.36000
9/12/08 S	1,468,395.42DB	16SEP08	AUD/USD	1,200,193.00CR	DELY	.81735000
9/12/08 B	1,774,004.00CR	16SEP08	USD/JPY	188,949,166DB	DELY	106.51000
9/12/08 B	222,243.00CR	16SEP08	USD/SGD	317,507.46DB	DELY	1.4286500
9/15/08 B	187,246.00CR	16SEP08	USD/HKD	1,460,116.22DB	DELY	7.7978500
9/12/08 S	441,807.00DB	17SEP08	USD/HKD	3,445,056.35CR	DELY	7.7976500
9/12/08 B	4,178,532.00CR	17SEP08	USD/JPY	448,210,234DB	DELY	107.26500

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value

9/02/08 S	5,000,000.00DB	8SEP08	USD/INR	222,000,000.00CR	NDF	44.400000
Net	5,624.30DB*			0CR*		
3/07/08 B	10,000,000.00CR	11SEP08	USD/INR	407,650,000.00DB	NDF	40.765000
Net	918,912.90CR*			0CR*		
9/04/08 S	5,000,000.00DB	11SEP08	USD/INR	222,300,000.00CR	NDF	44.460000
Net	47,894.85DB*			0CR*		
9/09/08 S	5,000,000.00DB	11SEP08	USD/INR	224,500,000.00CR	NDF	44.900000
Net	1,113.83CR*			0CR*		

----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
COMMERCIAL CORP AISA LTD (187)
ATTN: ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220162
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US NON-SEGREGATED ACCOUNT

BARCLAY CAPITAL COMMERCIAL CORP AS PRINCIPAL.
BARCLAY CAPITAL INC. PROVIDES OPERATIONS SERVICES ONLY.

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

AUS DOLLAR	0CR
POUND STG	0CR
HK DOLLAR	0CR
INR RUPIAH	.14DB
J YEN	CR
SIN DOLLAR	0CR
THAI BHAT	.93DB
US DOLLAR	.82DB

- - - - - 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	5,000,000.00DB	8SEP08	USD/INR	222,000,000.00CR NDF	44.400000	
9/04/08	S	5,000,000.00DB	11SEP08	USD/INR	222,300,000.00CR NDF	44.460000	
9/05/08	B	2,100,000.00CR	9SEP08	GBP/HKD	28,875,000.00DB DELY	13.750000	
9/05/08	B	2,200,000.00CR	9SEP08	GBP/HKD	30,256,600.00DB DELY	13.753000	
9/05/08	B	4,300,000.00CR	9SEP08	GBP/HKD	59,357,200.00DB DELY	13.804000	
9/05/08	B	4,200,000.00CR	9SEP08	GBP/HKD	57,993,600.00DB DELY	13.808000	
9/09/08	B	2,269,429.88CR	11SEP08	USD/HKD	17,701,780.00DB DELY	7.8001000	
9/09/08	S	5,000,000.00DB	11SEP08	USD/INR	224,500,000.00CR NDF	44.900000	
9/10/08	B	2,200,000.00CR	12SEP08	GBP/HKD	30,129,000.00DB DELY	13.695000	
9/10/08	B	2,200,000.00CR	12SEP08	GBP/HKD	30,140,000.00DB DELY	13.700000	
9/10/08	B	2,300,000.00CR	12SEP08	GBP/HKD	31,579,000.00DB DELY	13.730000	
9/11/08	S	691,403.74DB	15SEP08	AUD/USD	548,940.00CR DELY	.79395000	
9/11/08	S	71,429.00DB	15SEP08	AUD/USD	56,814.63CR DELY	.79540000	
9/11/08	B	6,800,000.00CR	16SEP08	GBP/HKD	92,820,000.00DB DELY	13.650000	
9/11/08	B	4,300,000.00CR	16SEP08	GBP/HKD	58,910,000.00DB DELY	13.700000	
9/11/08	S	142,392.27DB	16SEP08	USD/HKD	1,110,560.00CR DELY	7.7993000	
9/11/08	B	212,787.35CR	16SEP08	USD/JPY	22,844,850DB DELY	107.36000	
9/12/08	S	1,468,395.42DB	16SEP08	AUD/USD	1,200,193.00CR DELY	.81735000	
9/12/08	S	441,807.00DB	17SEP08	USD/HKD	3,445,056.35CR DELY	7.7976500	
9/12/08	S	187,246.00DB	17SEP08	USD/HKD	1,460,116.22CR DELY	7.7978500	
9/12/08	B	1,774,004.00CR	16SEP08	USD/JPY	188,949,166DB DELY	106.51000	
9/12/08	B	4,178,532.00CR	17SEP08	USD/JPY	448,210,234DB DELY	107.26500	
9/12/08	B	94,204.00CR	15SEP08	USD/SGD	136,218.98DB DELY	1.4460000	
9/12/08	B	222,243.00CR	16SEP08	USD/SGD	317,507.46DB DELY	1.4286500	
09/12/08		Trade cancelled					
9/15/08	S	187,246.00DB	17SEP08	USD/HKD	1,460,116.22CR DELY	7.7978500	
09/12/08		As of trade					
9/15/08	B	187,246.00CR	16SEP08	USD/HKD	1,460,116.22DB DELY	7.7978500	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LB COMMERCIAL CORP ASIA
TWO INTL FINANCE CENTRE
8 FINANCE STREET
CENTRAL, HONG KONG
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220047
Page 1	

US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
CAN DOLLAR	288,475.00DB
J YEN	CR
SIN DOLLAR	0CR
US DOLLAR	0CR

- - - - - 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	1,800,000.00DB	3SEP08	AUD/USD	1,514,718.00CR DELY	.84151000	
9/02/08	S	5,000,000.00DB	3SEP08	USD/JPY	540,725,000CR DELY	108.14500	
9/03/08	S	2,000,000.00DB	5SEP08	AUD/USD	1,652,000.00CR DELY	.82600000	
9/11/08	B	16,650,000.00CR	15SEP08	AUD/USD	13,205,115.00DB DELY	.79310000	
9/11/08	S	2,500,000.00DB	15SEP08	AUD/USD	1,992,750.00CR DELY	.79710000	
9/11/08	B	1,041,666.67CR	15SEP08	USD/SGD	1,500,000.00DB DELY	1.4400000	

- - - - - 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.							
9/02/08	S	1,800,000.00DB	3SEP08	AUD/USD	1,514,718.00CR DELY	.84151000	
9/02/08	S	5,000,000.00DB	3SEP08	USD/JPY	540,725,000CR DELY	108.14500	
9/03/08	S	2,000,000.00DB	5SEP08	AUD/USD	1,652,000.00CR DELY	.82600000	
9/11/08	B	16,650,000.00CR	15SEP08	AUD/USD	13,205,115.00DB DELY	.79310000	
9/11/08	S	2,500,000.00DB	15SEP08	AUD/USD	1,992,750.00CR DELY	.79710000	
Net		14,150,000.00CR*			11,212,365.00DB*		
9/11/08	B	1,041,666.67CR	15SEP08	USD/SGD	1,500,000.00DB DELY	1.4400000	

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

	CURR	LONG	SHORT	NET
AUD	16,650,000.00CR	6,300,000.00DB		10,350,000.00CR*
USD	6,201,134.67CR	18,205,115.00DB		12,003,980.33DB*
JPY	540,725,000CR		CR	540,725,000CR*
SGD	0CR	1,500,000.00DB		1,500,000.00DB*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/03/08	CURRENCY RECEIVED	9/03/08	AUD	1,800,000.00CR
9/03/08	CURRENCY RECEIVED	9/03/08	USD	5,000,000.00CR
9/03/08	CURRENCY DELIVERED	9/03/08	JPY	540,725,000DB
9/03/08	CURRENCY DELIVERED	9/03/08	USD	1,514,718.00DB
9/03/08	CURRENCY DELIVERED	9/03/08	USD	275,000.00DB
9/05/08	CURRENCY RECEIVED	9/05/08	AUD	2,000,000.00CR
9/05/08	CURRENCY DELIVERED	9/05/08	USD	1,652,000.00DB
9/10/08	RETURN OF PAY VD 8.27	9/10/08	USD	275,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	2,500,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	SGD	1,500,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	13,205,115.00CR
9/15/08	CURRENCY DELIVERED	9/15/08	AUD	16,650,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,992,750.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,041,666.67DB
		Total Cash	AUD	10,350,000.00DB**
		Total Cash	JPY	540,725,000DB**
		Total Cash	SGD	1,500,000.00CR**

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
SEC ASIA LTD (130)
ATTN BRUCE MUI/VINCENT CHOW
88 QUEENSBURY LVL 38
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220027
Page 3	

US NON-SEGREGATED ACCOUNT

I T E M I Z E D				C A S H A C T I V I T Y			
9/04/08	CURRENCY RECEIVED			9/04/08	HKD	71,619.00CR	
9/04/08	CURRENCY RECEIVED			9/04/08	USD	89,944.67CR	
9/04/08	CURRENCY RECEIVED			9/04/08	USD	117,329.66CR	
9/04/08	CURRENCY DELIVERED			9/04/08	HKD	702,216.00DB	
9/04/08	CURRENCY DELIVERED			9/04/08	HKD	916,110.00DB	
9/04/08	CURRENCY DELIVERED			9/04/08	USD	9,171.93DB	
9/05/08	CURRENCY RECEIVED			9/05/08	HKD	18,537,101.00CR	
9/05/08	CURRENCY RECEIVED			9/05/08	USD	355,398.31CR	
9/05/08	CURRENCY RECEIVED			9/05/08	USD	5,123.74CR	
9/05/08	CURRENCY DELIVERED			9/05/08	HKD	2,774,950.00DB	
9/05/08	CURRENCY DELIVERED			9/05/08	HKD	40,000.00DB	
9/05/08	CURRENCY DELIVERED			9/05/08	USD	2,373,751.60DB	
9/08/08	CURRENCY RECEIVED			9/08/08	USD	50,432.36CR	
9/08/08	CURRENCY RECEIVED			9/08/08	USD	1,227,161.32CR	
9/08/08	CURRENCY DELIVERED			9/08/08	HKD	9,580,203.00DB	
9/08/08	CURRENCY DELIVERED			9/08/08	SGD	72,320.00DB	
9/09/08	CURRENCY RECEIVED			9/09/08	USD	826,511.50CR	
9/09/08	CURRENCY DELIVERED			9/09/08	HKD	6,452,410.00DB	
9/11/08	CURRENCY RECEIVED			9/11/08	USD	4,042,232.39CR	
9/11/08	CURRENCY RECEIVED			9/11/08	USD	500,978.29CR	
9/11/08	CURRENCY DELIVERED			9/11/08	HKD	31,528,200.00DB	
9/11/08	CURRENCY DELIVERED			9/11/08	HKD	3,907,280.00DB	
9/12/08	CURRENCY RECEIVED			9/12/08	USD	1,529,922.42CR	
9/12/08	CURRENCY DELIVERED			9/12/08	HKD	11,931,100.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08	HKD	95,901,607.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08	USD	12,294,604.95DB	
9/17/08	CURRENCY RECEIVED			9/17/08	USD	9,265,496.63CR	
9/17/08	CURRENCY DELIVERED			9/17/08	HKD	72,247,710.00DB	
				Total Cash	HKD	31,231,068.00CR**	
				Total Cash	SGD	332,880.00DB**	
				Total Cash	USD	3,758,291.24DB**	
CLOSING ACCOUNT BALANCES							
HK DOLLAR				0CR*			
SIN DOLLAR				0CR*			
THAI BHAT				0CR*			
US DOLLAR				0CR*			
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			
Initial				Excess/Deficit			
Margin				Margin			
				Call/Excess			
HKD				0CR			
SGD				0CR			
THB				0CR			
USD				0CR			
Total Value in Base Currency							
USD				0CR			
P R O F I T & L O S S S U M M A R Y							
Futures				Options			
Profit and Loss				Long Premium			
				Options			
				Short Premium			
				Commission			
				Fees			

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROS
SEC ASIA LTD (130)
ATTN BRUCE MUI/VINCENT CHOW
88 QUEENSBURY LVL 38
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220027
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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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

9/01/08	B	24,822.74	CR	2SEP08 USD/SGD	35,360.00	DB DELY 1.4245000	
8/29/08	S	201,661.36	DB	3SEP08 USD/SGD	285,250.00	CR DELY 1.4145000	
9/01/08	B	7,178,718.28	CR	3SEP08 USD/HKD	56,042,100.00	DB DELY 7.8067000	
9/02/08	B	9,171.93	CR	4SEP08 USD/HKD	71,619.00	DB DELY 7.8085000	
9/04/08	S	89,944.67	DB	4SEP08 USD/HKD	702,216.00	CR DELY 7.8072000	
9/04/08	S	117,329.66	DB	4SEP08 USD/HKD	916,110.00	CR DELY 7.8080000	
Net		207,274.33	DB*		1,618,326.00	CR*	
9/03/08	B	2,373,751.60	CR	5SEP08 USD/HKD	18,537,101.00	DB DELY 7.8092000	
9/04/08	S	355,398.31	DB	5SEP08 USD/HKD	2,774,950.00	CR DELY 7.8080000	
9/05/08	S	5,123.74	DB	5SEP08 USD/HKD	40,000.00	CR DELY 7.8068000	
9/03/08	S	50,432.36	DB	8SEP08 USD/SGD	72,320.00	CR DELY 1.4340000	
9/04/08	S	1,227,161.32	DB	8SEP08 USD/HKD	9,580,203.00	CR DELY 7.8068000	
9/05/08	S	826,511.50	DB	9SEP08 USD/HKD	6,452,410.00	CR DELY 7.8068000	
9/09/08	S	500,978.29	DB	11SEP08 USD/HKD	3,907,280.00	CR DELY 7.7993000	
9/09/08	S	4,042,232.39	DB	11SEP08 USD/HKD	31,528,200.00	CR DELY 7.7997000	
Net		4,543,210.68	DB*		35,435,480.00	CR*	
9/10/08	S	1,529,922.42	DB	12SEP08 USD/HKD	11,931,100.00	CR DELY 7.7985000	
9/11/08	B	12,294,604.95	CR	16SEP08 USD/HKD	95,901,607.00	DB DELY 7.8003000	
9/12/08	S	9,265,496.63	DB	17SEP08 USD/HKD	72,247,710.00	CR DELY 7.7975000	

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
USD	22,380,584.04	CR	18,622,292.80
SGD	484,967.00	CR	152,087.00
HKD	142,578,409.00	CR	173,809,477.00

NET
3,758,291.24
332,880.00
31,231,068.00

----- I T E M I Z E D C A S H A C T I V I T Y -----

9/02/08	CURRENCY RECEIVED	9/02/08	HKD	2,685,050.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	HKD	572,000.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	SGD	116,727.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	SGD	35,360.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD	90,109.63	CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD	319,990.52	CR
9/02/08	CURRENCY DELIVERED	9/02/08	HKD	2,498,230.00	DB
9/02/08	CURRENCY DELIVERED	9/02/08	SGD	127,397.00	DB
9/02/08	CURRENCY DELIVERED	9/02/08	USD	343,849.25	DB
9/02/08	CURRENCY DELIVERED	9/02/08	USD	82,405.22	DB
9/02/08	CURRENCY DELIVERED	9/02/08	USD	73,260.07	DB
9/02/08	CURRENCY DELIVERED	9/02/08	USD	24,822.74	DB
9/03/08	CURRENCY RECEIVED	9/03/08	HKD	56,042,100.00	CR
9/03/08	CURRENCY RECEIVED	9/03/08	USD	201,661.36	CR
9/03/08	CURRENCY DELIVERED	9/03/08	SGD	285,250.00	DB
9/03/08	CURRENCY DELIVERED	9/03/08	USD	7,178,718.28	DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS FINANCE SA
TALSTRASSE 82
P.O. BOX 2828
CH-8021 ZURICH
SWITZERLAND

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/16/08	CURRENCY RECEIVED					9/16/08	AUD	6,232,859.64CR	
9/16/08	CURRENCY RECEIVED					9/16/08	EUR	7,146,941.11CR	
9/16/08	CURRENCY RECEIVED					9/16/08	GBP	1,139,471.29CR	
9/16/08	CURRENCY RECEIVED					9/16/08	USD	15,000,000.00CR	
9/16/08	CURRENCY RECEIVED					9/16/08	USD	15,000,000.00CR	
9/16/08	CURRENCY RECEIVED					9/16/08	USD	5,000,000.00CR	
9/16/08	CURRENCY RECEIVED					9/16/08	USD	50,000,000.00CR	
9/16/08	CURRENCY DELIVERED					9/16/08	HKD	389,885,000.00DB	
9/16/08	CURRENCY DELIVERED					9/16/08	JPY	1,610,400,000DB	
9/16/08	CURRENCY DELIVERED					9/16/08	JPY	1,611,000,000DB	
9/16/08	CURRENCY DELIVERED					9/16/08	JPY	535,200,000DB	
9/16/08	CURRENCY DELIVERED					9/16/08	USD	5,000,000.00DB	
9/16/08	CURRENCY DELIVERED					9/16/08	USD	10,000,000.00DB	
9/16/08	CURRENCY DELIVERED					9/16/08	USD	2,000,000.00DB	
9/17/08	CURRENCY RECEIVED					9/17/08	JPY	1,073,200,000CR	
9/17/08	CURRENCY RECEIVED					9/17/08	USD	10,000,000.00CR	
9/17/08	CURRENCY DELIVERED					9/17/08	JPY	1,070,300,000DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	10,000,000.00DB	
9/18/08	CURRENCY DELIVERED					9/18/08	USD	2,899,104.89DB	
9/19/08	CURRENCY RECEIVED					9/19/08	USD	1,170,869.34CR	
9/19/08	CURRENCY DELIVERED					9/19/08	USD	1,659,319.34DB	
						Total Cash	AUD	116,053,410.22CR**	
						Total Cash	EUR	3,492,716.43CR**	
						Total Cash	GBP	1,134,160.27DB**	
						Total Cash	HKD	641,614,000.00CR**	
						Total Cash	JPY	7,230,172,193DB**	
						Total Cash	NZD	48,911,823.08CR**	
						Total Cash	SGD	2,859,400.00CR**	
						Total Cash	USD	150,705,160.47DB**	
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR				0CR*					
EURO				0CR*					
POUND STG				0CR*					
HK DOLLAR				0CR*					
IND RUPEE		700,000,000.00DB*		CR*					
J YEN				CR*					
KOREAN WON		14,823,750,000.00CR*		0CR*					
NZ DOLLAR				0CR*					
SIN DOLLAR				0CR*					
US DOLLAR		4,745,799.77DB*							
- - - - - 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		
7/22/08	B	154,163,374.64CR	22OCT08	USD/HKD	1,200,000,000.00DB TYPE	7.7839500	428,192.31DB	USD	
					Net Present Value		428,192.31DB*	USD	
					Undiscounted MTM	7.7623360	3332,087.15DB*	HKD	
					Undiscounted MTM In Base		429,263.45DB*	USD	
5/28/08	B	128,640,526.91CR	28NOV08	USD/HKD	1,000,000,000.00DB TYPE	7.7736000	265,094.99DB	USD	
					Net Present Value		265,094.99DB*	USD	
					Undiscounted MTM	7.7575100	2069,826.09DB*	HKD	
					Undiscounted MTM In Base		266,815.78DB*	USD	
9/09/08	B	192,579,278.47CR	11DEC08	USD/HKD	1,500,000,000.00DB TYPE	7.7890000	809,695.58DB	USD	
					Net Present Value		809,695.58DB*	USD	
					Undiscounted MTM	7.7561292	6330,234.94DB*	HKD	
					Undiscounted MTM In Base		816,159.04DB*	USD	
- - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS FINANCE SA
TALSTRASSE 82
P.O. BOX 2828
CH-8021 ZURICH
SWITZERLAND

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D		C A S H	A C T I V I T Y
9/09/08	CURRENCY DELIVERED		9/09/08 JPY 3,204,300.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 JPY 2,661,250.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 USD 10,000,000.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 USD 5,000,000.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 USD 20,000,000.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 USD 10,000,000.00DB
9/09/08	CURRENCY DELIVERED		9/09/08 USD 5,000,000.00DB
9/10/08	CURRENCY RECEIVED		9/10/08 HKD 1,500,000,000.00CR
9/10/08	CURRENCY RECEIVED		9/10/08 JPY 1,085,500,000CR
9/10/08	CURRENCY RECEIVED		9/10/08 JPY 235,247,807CR
9/10/08	CURRENCY RECEIVED		9/10/08 JPY 2,170,200,000CR
9/10/08	CURRENCY RECEIVED		9/10/08 JPY 1,086,700,000CR
9/10/08	CURRENCY RECEIVED		9/10/08 USD 5,000,000.00CR
9/10/08	CURRENCY RECEIVED		9/10/08 USD 5,000,000.00CR
9/10/08	CURRENCY RECEIVED		9/10/08 USD 5,000,000.00CR
9/10/08	CURRENCY RECEIVED		9/10/08 USD 15,000,000.00CR
9/10/08	CURRENCY DELIVERED		9/10/08 AUD 18,323,967.75DB
9/10/08	CURRENCY DELIVERED		9/10/08 EUR 1,500,592.00DB
9/10/08	CURRENCY DELIVERED		9/10/08 JPY 542,500,000DB
9/10/08	CURRENCY DELIVERED		9/10/08 JPY 542,500,000DB
9/10/08	CURRENCY DELIVERED		9/10/08 JPY 543,000,000DB
9/10/08	CURRENCY DELIVERED		9/10/08 USD 192,480,431.16DB
9/10/08	CURRENCY DELIVERED		9/10/08 USD 10,000,000.00DB
9/10/08	CURRENCY DELIVERED		9/10/08 USD 20,000,000.00DB
9/10/08	CURRENCY DELIVERED		9/10/08 USD 10,000,000.00DB
9/11/08	CURRENCY RECEIVED		9/11/08 AUD 18,427,518.43CR
9/11/08	CURRENCY RECEIVED		9/11/08 EUR 2,846,367.32CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 7,063,000.00CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 4,000,000.00CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 3,000,000.00CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 192,295,365.68CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 8,183,379.65CR
9/11/08	CURRENCY RECEIVED		9/11/08 USD 1,464,577.66CR
9/11/08	CURRENCY DELIVERED		9/11/08 EUR 5,000,000.00DB
9/11/08	CURRENCY DELIVERED		9/11/08 GBP 2,273,631.56DB
9/11/08	CURRENCY DELIVERED		9/11/08 HKD 1,500,000,000.00DB
9/11/08	CURRENCY DELIVERED		9/11/08 JPY 323,580,000DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 4,000,000.00DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 2,651,564.36DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 1,574,205.27DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 3,789,736.60DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 5,305,631.24DB
9/11/08	CURRENCY DELIVERED		9/11/08 USD 15,000,000.00DB
9/12/08	CURRENCY RECEIVED		9/12/08 AUD 18,689,259.91CR
9/12/08	CURRENCY RECEIVED		9/12/08 HKD 1,500,000,000.00CR
9/12/08	CURRENCY RECEIVED		9/12/08 NZD 56,000,000.00CR
9/12/08	CURRENCY RECEIVED		9/12/08 USD 2,000,000.00CR
9/12/08	CURRENCY DELIVERED		9/12/08 JPY 214,040,000DB
9/12/08	CURRENCY DELIVERED		9/12/08 USD 192,458,204.49DB
9/12/08	CURRENCY DELIVERED		9/12/08 USD 890,612.10DB
9/12/08	CURRENCY DELIVERED		9/12/08 USD 37,475,200.00DB
9/12/08	CURRENCY DELIVERED		9/12/08 USD 15,000,000.00DB
9/15/08	CURRENCY RECEIVED		9/15/08 AUD 25,297,242.60CR
9/15/08	CURRENCY RECEIVED		9/15/08 AUD 12,572,290.67CR
9/15/08	CURRENCY RECEIVED		9/15/08 USD 2,068,661.97CR
9/15/08	CURRENCY DELIVERED		9/15/08 USD 20,000,000.00DB
9/15/08	CURRENCY DELIVERED		9/15/08 USD 10,000,000.00DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS FINANCE SA
TALSTRASSE 82
P.O. BOX 2828
CH-8021 ZURICH
SWITZERLAND

SEP 2008	
IR NUMBER	ACCOUNT
099	02220045
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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.										
9/08/08	S	10,000,000.00	DB	10SEP08	USD/JPY		1,085,000,000	CR DELY	108.50000	
9/08/08	B	20,000,000.00	CR	10SEP08	USD/JPY		2,170,200,000	DB DELY	108.51000	
9/08/08	B	10,000,000.00	CR	10SEP08	USD/JPY		1,085,500,000	DB DELY	108.55000	
9/08/08	S	5,000,000.00	DB	10SEP08	USD/JPY		543,000,000	CR DELY	108.60000	
9/08/08	B	10,000,000.00	CR	10SEP08	USD/JPY		1,086,700,000	DB DELY	108.67000	
Net		25,000,000.00	CR*				2,714,400,000	DB*		
9/09/08	S	18,427,518.43	DB	11SEP08	AUD/USD		15,000,000.00	CR DELY	.81400000	
9/09/08	S	2,846,367.32	DB	11SEP08	EUR/USD		4,000,000.00	CR DELY	1.4053000	
9/09/08	B	5,000,000.00	CR	11SEP08	EUR/USD		7,063,000.00	DB DELY	1.4126000	
Net		2,153,632.68	CR*				3,063,000.00	DB*		
9/09/08	B	2,273,631.56	CR	11SEP08	GBP/USD		4,000,000.00	DB DELY	1.7593000	
9/09/08	S	192,295,365.68	DB	11SEP08	USD/HKD		1,500,000,000.00	CR DELY	7.8005000	
9/09/08	S	3,000,000.00	DB	11SEP08	USD/JPY		323,580,000	CR DELY	107.86000	
6/10/08	B	192,458,204.49	CR	12SEP08	USD/HKD		1,500,000,000.00	DB DELY	7.7939000	
9/10/08	S	18,689,259.91	DB	12SEP08	AUD/USD		15,000,000.00	CR DELY	.80260000	
9/10/08	S	56,000,000.00	DB	12SEP08	NZD/USD		37,475,200.00	CR DELY	.6692000	
9/10/08	S	2,000,000.00	DB	12SEP08	USD/JPY		214,040,000	CR DELY	107.02000	
9/11/08	S	25,297,242.60	DB	15SEP08	AUD/USD		20,000,000.00	CR DELY	.79060000	
9/11/08	S	12,572,290.67	DB	15SEP08	AUD/USD		10,000,000.00	CR DELY	.79540000	
Net		37,869,533.27	DB*				30,000,000.00	CR*		
9/11/08	S	50,000,000.00	DB	16SEP08	USD/HKD		389,885,000.00	CR DELY	7.7977000	
9/11/08	S	5,000,000.00	DB	16SEP08	USD/JPY		535,200,000	CR DELY	107.04000	
9/11/08	S	15,000,000.00	DB	16SEP08	USD/JPY		1,610,400,000	CR DELY	107.36000	
9/11/08	S	15,000,000.00	DB	16SEP08	USD/JPY		1,611,000,000	CR DELY	107.40000	
Net		35,000,000.00	DB*				3,756,600,000	CR*		
9/12/08	S	6,232,859.64	DB	16SEP08	AUD/USD		5,000,000.00	CR DELY	.80220000	
9/12/08	S	7,146,941.11	DB	16SEP08	EUR/USD		10,000,000.00	CR DELY	1.3992000	
9/12/08	S	1,139,471.29	DB	16SEP08	GBP/USD		2,000,000.00	CR DELY	1.7552000	
9/12/08	S	10,000,000.00	DB	17SEP08	USD/JPY		1,070,300,000	CR DELY	107.03000	
9/12/08	B	10,000,000.00	CR	17SEP08	USD/JPY		1,073,200,000	DB DELY	107.32000	
Net			OCR*				2,900,000	DB*		
8/15/08	B	20,000,000.00	CR	19SEP08	USD/KRW		20,802,000,000.00	DB TYPE	1040.10000	
9/09/08	S	40,000,000.00	DB	19SEP08	USD/KRW		44,040,000,000.00	CR TYPE	1101.00000	
8/19/08	B	20,000,000.00	CR	22SEP08	USD/KRW		20,982,000,000.00	DB TYPE	1049.10000	
8/19/08	S	30,000,000.00	DB	22SEP08	USD/KRW		31,474,800,000.00	CR TYPE	1049.16000	
Net		10,000,000.00	DB*				10,492,800,000.00	CR*		
8/20/08	S	47,619,047.62	DB	22SEP08	USD/KRW		50,000,000,000.00	CR TYPE	1050.00000	
6/23/08	S	11,000,000.00	DB	25SEP08	USD/KRW		11,404,800,000.00	CR TYPE	1036.80000	
8/26/08	B	15,758,667.27	CR	29SEP08	USD/INR		700,000,000.00	DB TYPE	44.420000	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS
AISA HOLDINGS LTD (019)
ATTN ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220198
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D		C A S H	A C T I V I T Y		
9/11/08	CURRENCY RECEIVED			9/11/08	USD 64,090,239.06CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 161,180,000.00CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 21,978,000.00CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 467,202,392.08CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 64,102,564.10CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 465,528,542.49CR
9/11/08	CURRENCY DELIVERED			9/11/08	AUD 200,000,000.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	HKD 500,000,000.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	HKD 500,000,000.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	HKD 500,000,000.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	JPY 50,000,000,000DB
9/11/08	CURRENCY DELIVERED			9/11/08	JPY 50,000,000,000DB
9/11/08	CURRENCY DELIVERED			9/11/08	NZD 33,000,000.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 189,725,378.79DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 370,130,470.99DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 368,324,125.23DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 128,185,407.37DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 80,670,900.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 20,876,480.00DB
9/12/08	CURRENCY RECEIVED			9/12/08	AUD 180,000,000.00CR
9/12/08	CURRENCY RECEIVED			9/12/08	JPY 50,000,000,000CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 466,831,613.84CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 80,660,000.00CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 20,873,600.00CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 186,566,119.97CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 24,190,600.00CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 40,125,000.00CR
9/12/08	CURRENCY DELIVERED			9/12/08	AUD 100,000,000.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	AUD 50,000,000.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	JPY 50,000,000,000DB
9/12/08	CURRENCY DELIVERED			9/12/08	JPY 20,000,000,000DB
9/12/08	CURRENCY DELIVERED			9/12/08	NZD 32,000,000.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	NZD 37,000,000.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD 465,549,348.23DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD 143,570,700.00DB
9/15/08	CURRENCY RECEIVED			9/15/08	AUD 50,000,000.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	NZD 37,000,000.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD 143,514,000.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD 36,032,150.00CR
9/15/08	CURRENCY DELIVERED			9/15/08	AUD 180,000,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	NZD 55,000,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD 24,179,500.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD 40,108,500.00DB
9/16/08	CURRENCY RECEIVED			9/16/08	USD 186,558,114.72CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 158,574,397.51CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 167,902,303.25CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 205,213,926.19CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 214,541,831.93CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 149,239,531.31CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 130,584,589.90CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD 26,195,200.00CR
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 20,000,000,000DB
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 17,000,000,000DB
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 18,000,000,000DB
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 22,000,000,000DB
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 23,000,000,000DB
9/16/08	CURRENCY DELIVERED			9/16/08	JPY 16,000,000,000DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -					

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

LEHMAN BROTHERS
AISA HOLDINGS LTD (019)
ATTN ALDOUS SHUM
LEVEL 38 ONE PACIFIC PLACE
QUEENSWAY
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
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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.							
9/08/08	B	368,324,125.23	CR	11SEP08 USD/JPY	40,000,000,000	DB DELY 108.60000	
9/09/08	B	200,000,000.00	CR	11SEP08 AUD/USD	161,180,000.00	DB DELY .80590000	
9/09/08	B	128,185,407.37	CR	11SEP08 USD/HKD	1,000,000,000.00	DB DELY 7.8012000	
9/09/08	S	128,180,478.12	DB	11SEP08 USD/HKD	1,000,000,000.00	CR DELY 7.8015000	
Net		4,929.25	CR*		0	CR*	
9/10/08	S	100,000,000.00	DB	11SEP08 AUD/USD	80,670,900.00	CR DELY .80670900	
9/10/08	B	33,000,000.00	CR	11SEP08 NZD/USD	21,978,000.00	DB DELY .6660000	
9/10/08	S	64,102,564.10	DB	11SEP08 USD/HKD	500,000,000.00	CR DELY 7.8000000	
9/10/08	S	467,202,392.08	DB	11SEP08 USD/JPY	50,000,000,000.00	CR DELY 107.02000	
9/10/08	S	465,528,542.49	DB	11SEP08 USD/JPY	50,000,000,000.00	CR DELY 107.40480	
Net		932,730,934.57	DB*		100,000,000,000.00	CR*	
9/11/08	S	32,000,000.00	DB	11SEP08 NZD/USD	20,876,480.00	CR DELY .6523900	
9/10/08	B	100,000,000.00	CR	12SEP08 AUD/USD	80,660,000.00	DB DELY .80660000	
9/10/08	S	466,831,613.84	DB	12SEP08 USD/JPY	50,000,000,000.00	CR DELY 107.10500	
9/10/08	B	465,549,348.23	CR	12SEP08 USD/JPY	50,000,000,000.00	DB DELY 107.40000	
Net		1,282,265.61	DB*			CR*	
9/11/08	S	180,000,000.00	DB	12SEP08 AUD/USD	143,570,700.00	CR DELY .79761500	
9/11/08	B	32,000,000.00	CR	12SEP08 NZD/USD	20,873,600.00	DB DELY .6523000	
9/12/08	B	50,000,000.00	CR	12SEP08 AUD/USD	40,125,000.00	DB DELY .80250000	
9/12/08	B	37,000,000.00	CR	12SEP08 NZD/USD	24,190,600.00	DB DELY .6538000	
9/12/08	S	186,566,119.97	DB	12SEP08 USD/JPY	20,000,000,000.00	CR DELY 107.20060	
9/11/08	B	180,000,000.00	CR	15SEP08 AUD/USD	143,514,000.00	DB DELY .79730000	
9/12/08	S	50,000,000.00	DB	15SEP08 AUD/USD	40,108,500.00	CR DELY .80217000	
9/12/08	S	37,000,000.00	DB	15SEP08 NZD/USD	24,179,500.00	CR DELY .6535000	
9/12/08	B	55,000,000.00	CR	15SEP08 NZD/USD	36,032,150.00	DB DELY .6551300	
Net		18,000,000.00	CR*		11,852,650.00	DB*	
9/12/08	B	40,000,000.00	CR	16SEP08 NZD/USD	26,195,200.00	DB DELY .6548800	
9/12/08	S	932,790,573.60	DB	16SEP08 USD/JPY	100,000,000,000.00	CR DELY 107.20520	
9/12/08	S	279,824,121.21	DB	16SEP08 USD/JPY	30,000,000,000.00	CR DELY 107.21020	
Net		1,212,614,694.81	DB*		130,000,000,000.00	CR*	
9/12/08	B	186,610,683.46	CR	17SEP08 USD/JPY	20,000,000,000.00	DB DELY 107.17500	
9/12/08	B	932,835,820.90	CR	17SEP08 USD/JPY	100,000,000,000.00	DB DELY 107.20000	
Net		1,119,446,504.36	CR*		120,000,000,000.00	DB*	
6/13/08	S	35,770,000.00	DB	18SEP08 NZD/USD	26,408,991.00	CR DELY .7383000	
9/12/08	B	279,850,746.27	CR	18SEP08 USD/JPY	30,000,000,000.00	DB DELY 107.20000	
8/18/08	B	227,235,144.47	CR	19SEP08 USD/JPY	25,009,500,000.00	DB TYPE 110.06000	
9/10/08	S	466,831,613.84	DB	19SEP08 USD/JPY	50,000,000,000.00	CR TYPE 107.10500	

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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.									
9/12/08	B	9,430,000.00	CR	16SEP08 USD/XAU	10,000.00	DB DELY 943.00000			
10/18/07	S	8,000,000.00	DB	19SEP08 EUR/TRY	15,072,000.00	CR TYPE 1.88400			
10/18/07	S	8,700,000.00	DB	19SEP08 USD/TRY	11,470,950.00	CR TYPE 1.31850			
Recap of Realized Gains/Losses							EUR	299,625.00	CR
Recap of Realized Gains/Losses							USD	677,600.00	DB
Foreign Exchange Settlement Summary									
		CURR		LONG		SHORT	NET		
		EUR		158,800,000.00	CR	259,000,000.00	DB	100,200,000.00	DB*
		CHF		79,575,000.00	CR	50,183,500.00	DB	29,391,500.00	CR*
		USD		446,621,000.00	CR	282,162,640.00	DB	164,458,360.00	CR*
		ZAR		0	CR	77,445,000.00	DB	77,445,000.00	DB*
		JPY		1,683,750,000	CR	3,163,671,000	DB	1,479,921,000	DB*
		TRY		28,467,510.00	CR	37,500,000.00	DB	9,032,490.00	DB*
		XAU		0	CR	10,000.00	DB	10,000.00	DB*
I T E M I Z E D C A S H A C T I V I T Y									
9/02/08	CURRENCY DELIVERED					9/02/08 EUR		151,875.00	DB
9/02/08	CURRENCY DELIVERED					9/02/08 EUR		147,750.00	DB
9/02/08	CURRENCY DELIVERED					9/02/08 USD		734,375.00	DB
9/02/08	CURRENCY DELIVERED					9/02/08 USD		778,125.00	DB
9/03/08	CLS - CURRENCY RECEIVED					9/03/08 ZAR		77,445,000.00	CR
9/03/08	CLS - CURRENCY DELIVERED					9/03/08 USD		10,000,000.00	DB
9/05/08	CLS - CURRENCY RECEIVED					9/05/08 CHF		26,108,500.00	CR
9/05/08	CURRENCY RECEIVED					9/05/08 USD		339,375.00	CR
9/05/08	CURRENCY RECEIVED					9/05/08 USD		352,500.00	CR
9/05/08	CURRENCY RECEIVED					9/05/08 USD		1,418,950.00	CR
9/05/08	CURRENCY RECEIVED					9/05/08 USD		1,625,650.00	CR
9/05/08	CURRENCY RECEIVED					9/05/08 USD		222,500.00	CR
9/05/08	CURRENCY DELIVERED					9/05/08 USD		1,595,000.00	DB
9/05/08	CURRENCY DELIVERED					9/05/08 USD		1,478,750.00	DB
9/05/08	CLS - CURRENCY RECEIVED					9/05/08 USD		23,500,000.00	DB
9/08/08	CLS - CURRENCY RECEIVED					9/08/08 JPY		1,593,921,000	CR
9/08/08	CURRENCY RECEIVED					9/08/08 USD		255,000.00	CR
9/08/08	CURRENCY RECEIVED					9/08/08 USD		268,500.00	CR
9/08/08	CURRENCY DELIVERED					9/08/08 USD		174,750.00	DB
9/08/08	CLS - CURRENCY DELIVERED					9/08/08 USD		14,700,000.00	DB
9/09/08	CLS - CURRENCY RECEIVED					9/09/08 EUR		100,000,000.00	CR
9/09/08	CLS - CURRENCY DELIVERED					9/09/08 USD		50,000,000.00	CR
9/09/08	CLS - CURRENCY DELIVERED					9/09/08 CHF		55,500,000.00	DB
9/09/08	CLS - CURRENCY DELIVERED					9/09/08 USD		147,750,000.00	DB
9/11/08	CURRENCY RECEIVED					9/11/08 USD		552,750.00	CR
9/11/08	CURRENCY RECEIVED					9/11/08 USD		625,875.00	CR
9/15/08	CURRENCY RECEIVED					9/15/08 TRY		37,500,000.00	CR
9/15/08	CURRENCY RECEIVED					9/15/08 USD		1,350,000.00	CR
9/15/08	CLS - CURRENCY RECEIVED					9/15/08 USD		10,871,640.00	CR
9/15/08	CLS - CURRENCY RECEIVED					9/15/08 EUR		7,800,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08 TRY		1,924,560.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08 USD		30,000,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08 USD		117,000.00	DB
9/16/08	CURRENCY RECEIVED					9/16/08 XAU		10,000.00	CR
9/19/08	CURRENCY RECEIVED					9/19/08 EUR		8,000,000.00	CR
9/19/08	CURRENCY RECEIVED					9/19/08 USD		8,700,000.00	CR
9/19/08	CURRENCY DELIVERED					9/19/08 TRY		15,072,000.00	DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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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.									
		Exp	9/17/08	10:00	NY Put /	Euro	Premium Amount	9/05/08	352,500.00DB USD
									Net Amount Due USD 352,500.00DB*
9/03/08	S		50,000,000.00	5DEC08	EUR/USD		72,000,000.00	1.4400000	
		Exp	12/03/08	10:00	NY Call/	Euro	Premium Amount	9/05/08	1,478,750.00CR USD
									Net Amount Due USD 1,478,750.00CR*
9/03/08	S		50,000,000.00	5DEC08	EUR/USD		72,000,000.00	1.4400000	
		Exp	12/03/08	10:00	NY Put /	Euro	Premium Amount	9/05/08	1,595,000.00CR USD
									Net Amount Due USD 1,595,000.00CR*
9/03/08	B		26,000,000.00	8SEP09	EUR/USD		37,141,000.00	1.4285000	
		Exp	9/04/09	10:00	NY Call/	Euro	Premium Amount	9/05/08	1,418,950.00DB USD
									Net Amount Due USD 1,418,950.00DB*
9/03/08	B		26,000,000.00	8SEP09	EUR/USD		37,141,000.00	1.4285000	
		Exp	9/04/09	10:00	NY Put /	Euro	Premium Amount	9/05/08	1,625,650.00DB USD
									Net Amount Due USD 1,625,650.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/04/08	B		14,700,000.00CR	8SEP08	USD/JPY		1,593,921,000DB	DELY 108.43000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/04/08	B		10,000,000.00	10NOV08	EUR/USD		14,300,000.00	1.4300000	
		Exp	11/06/08	10:00	NY Call/	Euro	Premium Amount	9/08/08	255,000.00DB USD
									Net Amount Due USD 255,000.00DB*
9/04/08	B		10,000,000.00	10NOV08	EUR/USD		14,300,000.00	1.4300000	
		Exp	11/06/08	10:00	NY Put /	Euro	Premium Amount	9/08/08	268,500.00DB USD
									Net Amount Due USD 268,500.00DB*
9/04/08	S		30,000,000.00	12SEP08	USD/JPY		3,253,500,000	108.45000	
		Exp	9/10/08	10:00	NY /Put	Euro	Premium Amount	9/08/08	174,750.00CR USD
									Net Amount Due USD 174,750.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/05/08	S		100,000,000.00DB	9SEP08	EUR/USD		147,750,000.00CR	DELY 1.4775000	
9/05/08	S		50,000,000.00DB	9SEP08	USD/CHF		55,500,000.00CR	DELY 1.1100000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/09/08	B		15,000,000.00	11SEP09	USD/JPY		1,569,750,000	104.65000	
		Exp	9/09/09	10:00	NY /Call	Euro	Premium Amount	9/11/08	552,750.00DB USD
									Net Amount Due USD 552,750.00DB*
9/09/08	B		15,000,000.00	11SEP09	USD/JPY		1,569,750,000	104.65000	
		Exp	9/09/09	10:00	NY /Put	Euro	Premium Amount	9/11/08	625,875.00DB USD
									Net Amount Due USD 625,875.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/13/07	S		1,350,000.00DB	15SEP08	USD/TRY		1,924,560.00CR	DELY 1.42560	
9/11/08	B		7,800,000.00CR	15SEP08	EUR/USD		10,871,640.00DB	DELY 1.3938000	
9/12/08	B		30,000,000.00CR	15SEP08	USD/TRY		37,500,000.00DB	DELY 1.25000	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D				C A S H A C T I V I T Y			
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	10,000,000.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	10,000,000.00	CR
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	JPY	2,687,825.00	CR
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	JPY	3,780,250.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	75,000,000.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	20,000,000.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	50,000,000.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	25,000,000.00	CR
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	25,000,000.00	CR
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	52,319,400.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	34,898,400.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	35,190,000.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	17,593,000.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	17,588,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	CHF	27,642,750.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	CHF	27,825,250.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	20,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	10,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	20,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	15,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	35,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	25,000,000.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	JPY	8,010,000.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	JPY	2,196,700.00	DB
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	JPY	5,470,250.00	DB
9/12/08	CURRENCY		DELIVERED	9/12/08	PLN	340,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	25,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	50,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	25,000,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	20,294,500.00	DB
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	25,000,000.00	CR
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	25,000,000.00	CR
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	19,918,750.00	CR
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	25,000,000.00	DB
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	19,874,500.00	DB
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	19,862,500.00	DB
9/15/08	CURRENCY		DELIVERED	9/15/08	USD	990,000.00	DB
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	2,680,500.00	CR
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	3,715,250.00	CR
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	25,000,000.00	DB
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	25,000,000.00	DB
Total Cash				AUD	146,731,200.00	CR**	
Total Cash				CHF	102,901,475.00	CR**	
Total Cash				EUR	281,426,250.00	DB**	
Total Cash				GBP	110,475,750.00	DB**	
Total Cash				ILS	66,760,000.00	DB**	
Total Cash				JPY	38,061,975.00	CR**	
Total Cash				MXN	1,036,605,000.00	DB**	
Total Cash				NZD	15,000,000.00	CR**	
Total Cash				PLN	340,000,000.00	DB**	
Total Cash				SGD	67,425,000.00	CR**	
Total Cash				TRY	87,331,750.00	DB**	
Total Cash				USD	294,494,914.57	CR**	
CLOSING ACCOUNT BALANCES							
AUS DOLLAR				46,000,000.00			
BRAZ REAL				32,570,000.00			
CAN DOLLAR				0CR*			

CONTINUED ON NEXT PAGE

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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- - - - - 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	25,000,000.00	CR 12SEP08	USD/JPY	2,687,825,000	DB DELY 107.51300	
9/11/08	S	25,000,000.00	DB 15SEP08	EUR/GBP	19,862,500.00	CR DELY .794500	
9/11/08	S	25,000,000.00	DB 15SEP08	EUR/GBP	19,874,500.00	CR DELY .794980	
9/11/08	B	25,000,000.00	CR 15SEP08	EUR/GBP	19,918,750.00	DB DELY .796750	
Net		25,000,000.00	DB*		19,818,250.00	CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	50,000,000.00	14OCT08	EUR/USD	69,500,000.00	1.3900000	
		Exp 10/10/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	990,000.00 CR USD
							Net Amount Due USD 990,000.00 CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	50,000,000.00	DB 15SEP08	USD/TRY	62,825,000.00	CR DELY 1.25650	
9/11/08	B	25,000,000.00	CR 16SEP08	EUR/JPY	3,715,250,000	DB DELY 148.61000	
9/11/08	B	25,000,000.00	CR 16SEP08	USD/JPY	2,680,500,000	DB DELY 107.22000	
6/11/08	S	20,000,000.00	DB 17SEP08	USD/JPY	2,121,280,000	CR DELY 106.06400	
6/12/08	B	20,000,000.00	CR 17SEP08	EUR/JPY	3,290,630,000	DB DELY 164.53150	
6/12/08	B	25,000,000.00	CR 17SEP08	EUR/USD	38,376,250.00	DB DELY 1.5350500	
6/12/08	B	20,000,000.00	CR 17SEP08	USD/JPY	2,147,640,000	DB DELY 107.38200	
6/13/08	S	13,000,000.00	DB 17SEP08	USD/CHF	13,651,300.00	CR DELY 1.0501000	
6/16/08	B	5,000,000.00	CR 17SEP08	USD/JPY	538,925,000	DB DELY 107.78500	
6/17/08	S	45,000,000.00	DB 17SEP08	USD/JPY	4,845,150,000	CR DELY 107.67000	
6/24/08	S	15,000,000.00	DB 17SEP08	EUR/CHF	24,148,050.00	CR DELY 1.6098700	
6/24/08	S	5,000,000.00	DB 17SEP08	USD/JPY	536,800,000	CR DELY 107.36000	
7/01/08	S	5,000,000.00	DB 17SEP08	GBP/JPY	1,044,700,000	CR DELY 208.94000	
7/02/08	B	15,000,000.00	CR 17SEP08	AUD/USD	14,252,100.00	DB DELY .95014000	
7/02/08	S	20,000,000.00	DB 17SEP08	EUR/CHF	31,951,540.00	CR DELY 1.5975770	
7/02/08	S	25,000,000.00	DB 17SEP08	EUR/CHF	40,024,250.00	CR DELY 1.6009700	
Net		45,000,000.00	DB*		71,975,790.00	CR*	
7/07/08	S	15,000,000.00	DB 17SEP08	EUR/JPY	2,505,975,000	CR DELY 167.06500	
7/07/08	B	20,000,000.00	CR 17SEP08	EUR/USD	31,158,400.00	DB DELY 1.5579200	
7/08/08	S	30,000,000.00	DB 17SEP08	USD/JPY	3,203,610,000	CR DELY 106.78700	
7/09/08	S	25,000,000.00	DB 17SEP08	EUR/JPY	4,181,125,000	CR DELY 167.24500	
7/09/08	S	20,000,000.00	DB 17SEP08	EUR/USD	31,276,500.00	CR DELY 1.5638250	
7/09/08	B	30,000,000.00	CR 17SEP08	USD/JPY	3,214,260,000	DB DELY 107.14200	
7/11/08	S	20,000,000.00	DB 17SEP08	AUD/CHF	19,539,000.00	CR DELY .9769500	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	100,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	1,000,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	8,066,500.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	8,066,500.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,750,864.50CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	2,377,500.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	753,907.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	1,173,800.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	4,695,200.00CR	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	990,000.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	943,000.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	931,000.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	381,887.50CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	356,800.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	636,350.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	24,808,114.25CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	500,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	500,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,500,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	800,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,052,940.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	454,870.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	198,171.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	25,822,500.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	CHF	1,136,400.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	CHF	31,740.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	DKK	2,674,900.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	DKK	8,031,750.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	DKK	5,354,500.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	1,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	1,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	217,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	250,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	15,000,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	600,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	260,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	795,050.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	795,050.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	4,000,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	8,065,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	8,065,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	10,227,200.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,218,842.80DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	2,377,875.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	3,425,400.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	5,451,920.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	990,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,065,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,285,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,158,750.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	725,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	848,750.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,200,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	455,500.00DB	

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.								
9/12/08 B		89,000,000.00	15SEP09	USD/TRY		106,800,000.00	1.20000	455,500.00CR*
	Exp	9/14/09 12:00 LDN	/Call	Euro	Premium Amount	9/15/08		636,350.00DB USD
9/12/08 S		50,000,000.00	15SEP09	USD/TRY		65,000,000.00	1.30000	
	Exp	9/14/09 12:00 LDN	/Call	Euro	Premium Amount	9/15/08		1,200,000.00CR USD

						Net Amount Due	USD	563,650.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.								
6/12/08 B		25,500,000.00CR	16SEP08	NZD/USD		18,844,500.00DB	DELY	.7390000

9/10/08 B		1,600,000.00CR	16SEP08	USD/TRY		1,980,000.00DB	DELY	1.23750
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9/11/08 B		600,000.00CR	16SEP08	AUD/JPY		50,514,000DB	DELY	84.190000
9/11/08 B		600,000.00CR	16SEP08	AUD/JPY		50,526,000DB	DELY	84.210000
9/11/08 S		600,000.00DB	16SEP08	AUD/JPY		50,550,000CR	DELY	84.250000
9/11/08 B		200,000.00CR	16SEP08	AUD/JPY		16,908,000DB	DELY	84.540000
9/11/08 B		640,000.00CR	16SEP08	AUD/JPY		54,579,200DB	DELY	85.280000
9/11/08 B		1,220,000.00CR	16SEP08	AUD/JPY		104,493,000DB	DELY	85.650000
9/11/08 S		700,000.00DB	16SEP08	AUD/JPY		60,011,000CR	DELY	85.730000
9/11/08 B		25,000,000.00CR	16SEP08	AUD/JPY		2,542,500,000DB	DELY	101.700000
Net		26,960,000.00CR*				2,708,959,200DB*		
9/11/08 B		170,000.00CR	16SEP08	CAD/JPY		16,869,100DB	DELY	99.230000

9/11/08 S		5,000,000.00DB	16SEP08	EUR/JPY		740,300,000CR	DELY	148.06000
9/11/08 S		19,200,000.00DB	16SEP08	EUR/JPY		2,843,520,000CR	DELY	148.10000
9/11/08 B		5,000,000.00CR	16SEP08	EUR/JPY		742,300,000DB	DELY	148.46000
9/11/08 B		1,000,000.00CR	16SEP08	EUR/JPY		148,530,000DB	DELY	148.53000
9/11/08 S		600,000.00DB	16SEP08	EUR/JPY		89,184,000CR	DELY	148.64000
9/11/08 S		330,000.00DB	16SEP08	EUR/JPY		49,381,200CR	DELY	149.64000
9/11/08 B		50,000,000.00CR	16SEP08	EUR/JPY		7,509,999,999DB	DELY	150.20000
Net		30,870,000.00CR*				4,678,444,799DB*		

9/11/08 B		330,000.00CR	16SEP08	GBP/JPY		61,469,100DB	DELY	186.27000
9/11/08 B		130,000.00CR	16SEP08	GBP/JPY		24,217,700DB	DELY	186.29000
9/11/08 B		520,000.00CR	16SEP08	GBP/JPY		96,902,000DB	DELY	186.35000
9/11/08 B		100,000.00CR	16SEP08	GBP/JPY		18,655,000DB	DELY	186.55000
9/11/08 S		110,000.00DB	16SEP08	GBP/JPY		20,521,600CR	DELY	186.56000
9/11/08 B		220,000.00CR	16SEP08	GBP/JPY		41,063,000DB	DELY	186.65000
9/11/08 B		112,376.00CR	16SEP08	GBP/JPY		20,981,722DB	DELY	186.71000
9/11/08 S		520,000.00DB	16SEP08	GBP/JPY		97,104,800CR	DELY	186.74000
9/11/08 S		90,000.00DB	16SEP08	GBP/JPY		16,809,300CR	DELY	186.77000
9/11/08 B		710,000.00CR	16SEP08	GBP/JPY		132,620,900DB	DELY	186.79000
9/11/08 S		100,000.00DB	16SEP08	GBP/JPY		18,682,000CR	DELY	186.82000
9/11/08 S		90,000.00DB	16SEP08	GBP/JPY		16,831,800CR	DELY	187.02000
9/11/08 S		750,000.00DB	16SEP08	GBP/JPY		140,452,500CR	DELY	187.27000
9/11/08 B		80,000.00CR	16SEP08	GBP/JPY		14,983,200DB	DELY	187.29000
9/11/08 S		100,000.00DB	16SEP08	GBP/JPY		18,739,000CR	DELY	187.39000
9/11/08 S		690,000.00DB	16SEP08	GBP/JPY		129,340,500CR	DELY	187.45000
9/11/08 S		1,000,000.00DB	16SEP08	GBP/JPY		187,460,000CR	DELY	187.46000
9/11/08 S		1,000,000.00DB	16SEP08	GBP/JPY		187,850,000CR	DELY	187.85000
9/11/08 S		142,000.00DB	16SEP08	GBP/JPY		26,693,160CR	DELY	187.98000
9/11/08 B		190,000.00CR	16SEP08	GBP/JPY		35,765,600DB	DELY	188.24000
Net		2,199,624.00DB*				413,826,438CR*		
9/11/08 S		700,000.00DB	16SEP08	NZD/JPY		49,210,000CR	DELY	70.3000000

9/11/08 S		1,000,000.00DB	16SEP08	NZD/USD		652,100.00CR	DELY	.6521000
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----- C O N T I N U E D O N N E X T P A G E -----

Confidential Treatment Requested by Barclays

Source: eDoc

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COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.									
9/11/08	B	80,000,000.00	CR	15SEP08 USD/XAU	100,000.00	DB DELY 800.00000			
Net		19,504,395.01	CR*		19,991.00	DB*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	50,000,000.00		15DEC08 AUD/USD	39,400,000.00	.78800000			
		Exp 12/11/08	10:00	NY Call/ Euro	Premium Amount	9/15/08	1,158,750.00	CR	USD
9/11/08	B	111,500,000.00		15DEC08 AUD/USD	98,175,750.00	.88050000			
		Exp 12/11/08	10:00	NY Call/ Euro	Premium Amount	9/15/08	356,800.00	DB	USD
Net Amount Due							USD	801,950.00	CR*
9/11/08	B	111,500,000.00		15DEC08 AUD/USD	78,719,000.00	.70600000			
		Exp 12/11/08	10:00	NY Put / Euro	Premium Amount	9/15/08	381,887.50	DB	USD
9/11/08	S	50,000,000.00		15DEC08 AUD/USD	39,400,000.00	.78800000			
		Exp 12/11/08	10:00	NY Put / Euro	Premium Amount	9/15/08	1,285,000.00	CR	USD
Net Amount Due							USD	903,112.50	CR*
9/11/08	S	100,000,000.00		20JAN09 AUD/USD	76,550,000.00	.76550000			
		Exp 1/16/09	10:00	NY Put / Euro	Premium Amount	9/15/08	2,065,000.00	CR	USD
Net Amount Due							USD	2,065,000.00	CR*
9/11/08	B	205,000,000.00		21JAN09 AUD/USD	139,912,500.00	.68250000			
		Exp 1/19/09	10:00	NY Put / Euro	Premium Amount	9/15/08	943,000.00	DB	USD
Net Amount Due							USD	943,000.00	DB*
9/11/08	B	15,000,000.00		17NOV08 EUR/NOK	122,295,000.00	8.1530000			
		Exp 11/13/08	10:00	NY Call/ Euro	Premium Amount	9/15/08	153,750.00	DB	EUR
Net Amount Due							EUR	153,750.00	DB*
9/11/08	B	15,000,000.00		17NOV08 EUR/NOK	122,295,000.00	8.1530000			
		Exp 11/13/08	10:00	NY Put / Euro	Premium Amount	9/15/08	149,625.00	DB	EUR
Net Amount Due							EUR	149,625.00	DB*
9/11/08	S	25,000,000.00		15JUN09 NZD/USD	15,887,500.00	.6355000			
		Exp 6/11/09	10:00	NY Call/ Euro	Premium Amount	9/15/08	725,000.00	CR	USD
Net Amount Due							USD	725,000.00	CR*
9/11/08	S	25,000,000.00		15JUN09 NZD/USD	15,887,500.00	.6355000			
		Exp 6/11/09	10:00	NY Put / Euro	Premium Amount	9/15/08	848,750.00	CR	USD
Net Amount Due							USD	848,750.00	CR*
9/11/08	B	100,000.00		21OCT08 XAU/USD	68,500,000.00	685.00000			
		Exp 10/17/08	9:30	NY Put / Euro	Premium Amount	9/15/08	931,000.00	DB	USD
Net Amount Due							USD	931,000.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	8,000,000.00	CR	15SEP08 USD/TRY	9,948,000.00	DB DELY 1.24350			
9/12/08	S	40,110,544.66	DB	15SEP08 USD/TRY	50,000,000.00	CR DELY 1.24655			
9/12/08	S	9,618,814.40	DB	15SEP08 USD/TRY	12,000,000.00	CR DELY 1.24755			
9/12/08	S	160,119,769.58	DB	15SEP08 USD/TRY	200,000,000.00	CR DELY 1.24906			
Net		201,849,128.64	DB*		252,052,000.00	CR*			
9/12/08	S	3,938,550.00	DB	15SEP08 USD/XAG	363,000.00	CR DELY 10.85000			
9/12/08	S	10,329,859.50	DB	15SEP08 USD/XAU	13,691.00	CR DELY 754.50000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	20,000,000.00		15SEP09 USD/PHP	920,000,000.00	46.000000			
		Exp 9/14/09	10:00	NY /Call Euro	Premium Amount	9/15/08	455,500.00	CR	USD
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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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	CLS - CURRENCY RECEIVED	9/15/08	EUR	900,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	MXN	53,277,500.00DB			
9/15/08	CURRENCY RECEIVED	9/15/08	PLN	154,459,125.00DB			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	75,000,000.00DB			
9/15/08	CURRENCY RECEIVED	9/15/08	USD	1,169,799.26DB			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,484,347.84DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	9,058.18DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	139,000.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	795,200.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,396,400.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,396,600.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,390,020.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,390,020.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,390,120.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,392,140.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,392,150.00DB			
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,393,450.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	100,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	14,975,600CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	29,961,000CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	500,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	500,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	734,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	266,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,000,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	100,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	100,000.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,406,600.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	2,822,820.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	2,837,220.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,417,800.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,417,320.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	2,838,020.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,415,400.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	819,300.00CR			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	801,200.00CR			
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	AUD	1,000,000.00DB			
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	AUD	1,000,000.00DB			
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	CHF	159,220.00DB			
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	CHF	113,670.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	2,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	2,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	2,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	1,000,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	100,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	200,000.00DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	53,880,000DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	53,880,000DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	107,390,000DB			
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	78,210,636DB			

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

SIN DOLLAR 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
09/11/07 Trade expired							
9/11/08	S	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	1.4885000	
		Exp 9/11/08 15:00 TOK		/Call Euro		9/13/07	
09/11/07 Trade expired							
9/11/08	S	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	1.4885000	
		Exp 9/11/08 15:00 TOK		/Put Euro		9/13/07	
9/11/08	B	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	DB DELY 1.4885000	

----- 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.							
9/11/08	B	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	DB DELY 1.4885000	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	10,000,000.00	0CR	10,000,000.00
SGD	0CR	14,885,000.00	DB

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

9/15/08	CURRENCY RECEIVED	9/15/08	SGD	14,885,000.00	CR
9/15/08	CURRENCY DELIVERED	9/15/08	USD	10,000,000.00	DB
Total Cash			SGD	14,885,000.00	CR**
Total Cash			USD	10,000,000.00	DB**

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

SIN DOLLAR 0CR*
US DOLLAR 0CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
4/25/08	B	15,000,000.00	29APR09	USD/SGD	20,119,500.00	DB TYPE 1.3413000	834,108.67
Net Present Value							834,108.67
Undiscounted MTM							1213,287.00
Undiscounted MTM In Base							853,114.27
4/25/08	B	30,000,000.00	29APR09	USD/SGD	38,640,000.00	1.2880000	48,352.07
		Exp 4/27/09 15:00 TOK		/Call Euro			
Market Rate							.0023155
Net Market Value @							1.4355800
4/25/08	S	30,000,000.00	29APR09	USD/SGD	41,940,000.00	1.3980000	820,913.93
		Exp 4/27/09 15:00 TOK		/Put Euro			
Market Rate							.0393122
Net Market Value @							1.4355800
Total FX Forward NPV							834,108.67
Total FX Undiscounted MTM							853,114.27
Total FX Long Option value							48,352.07
Total FX Short Option Value							820,913.93
Net FX Option Value							772,561.86

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

Curr	Notional	USD Equivalent	Delta Notional	Delta USD Equiv
SGD	60,460,500.00	42,512,377.78	6,818,292.27	4,794,234.53

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----- Foreign Exchange Position Delta Summary -----						
Curr	Notional	USD Equivalent	Delta	Notional	Delta	USD Equiv
Sum of the Absolute Values:		42,512,377.78				4,794,234.53
----- Foreign Exchange Position Summary -----						
CURR	LONG	SHORT	NET			
USD	15,000,000.00CR	0CR	15,000,000.00CR*			
SGD	3,300,000.00CR	20,119,500.00DB	16,819,500.00DB*			
----- 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		
SGD	0CR	0CR		0CR		
USD	468,739.28DB	772,561.86DB		1,241,301.14DB		
Total Value in Base Currency						
USD	468,739.28DB	772,561.86DB		1,241,301.14DB		
----- A C C O U N T V A L U E S U M M A R Y -----						
Account	Unrealized G/L	Net Present Value	Net Option	Collateral	Net Liquidating	
Balance	on Futures	on Forwards	Value	Market Value	Value	
USD	0CR	0CR	834,108.67CR	772,561.86DB	0CR	61,546.81CR
Total Value in Base Currency						
USD	0CR	0CR	834,108.67CR	772,561.86DB	0CR	61,546.81CR
----- P R O F I T & L O S S S U M M A R Y -----						
Futures		Options		Options		
Profit and Loss		Long Premium	Short Premium	Commission	Fees	

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

SIN DOLLAR 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
		09/11/07	Trade expired				
9/11/08	S	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	1.4885000	
		Exp 9/11/08 15:00	TOK	/Call Euro		9/13/07	
		09/11/07	Trade expired				
9/11/08	S	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	1.4885000	
		Exp 9/11/08 15:00	TOK	/Put Euro		9/13/07	
9/11/08	B	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	DB DELY 1.4885000	

----- 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.					
9/11/08	B	10,000,000.00	15SEP08	USD/SGD	14,885,000.00	DB DELY 1.4885000	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	10,000,000.00	0CR	10,000,000.00
SGD	0CR	14,885,000.00	DB

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

9/15/08	CURRENCY RECEIVED	9/15/08	SGD	14,885,000.00	0CR
9/15/08	CURRENCY DELIVERED	9/15/08	USD	10,000,000.00	DB
		Total Cash	SGD	14,885,000.00	0CR**
		Total Cash	USD	10,000,000.00	DB**

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

SIN DOLLAR 0CR*
US DOLLAR 0CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
4/25/08	B	15,000,000.00	29APR09	USD/SGD	20,119,500.00	DB TYPE 1.3413000	834,108.67
							CR USD
							834,108.67
							CR* USD
							USD
							853,114.27
							CR* USD
4/25/08	B	30,000,000.00	29APR09	USD/SGD	38,640,000.00	1.2880000	48,352.07
		Exp 4/27/09 15:00	TOK	/Call Euro			CR USD
							USD
							USD
							48,352.07
							CR USD
4/25/08	S	30,000,000.00	29APR09	USD/SGD	41,940,000.00	1.3980000	820,913.93
		Exp 4/27/09 15:00	TOK	/Put Euro			DB USD
							USD
							USD
							820,913.93
							DB USD
							USD
							772,561.86
							DB* USD
							USD

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

Curr	Notional	USD Equivalent	Delta Notional	Delta USD Equiv
SGD	60,460,500.00	CR	42,512,377.78	CR
			6,818,292.27	CR
				4,794,234.53

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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	CLS	-	CURRENCY RECEIVED	9/12/08	USD		281,120.00DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD		1,053,480.00DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR		250,000.00CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP		90,000.00CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP		120,000.00CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP		90,000.00CR		
9/15/08			CURRENCY RECEIVED	9/15/08	PLN	154,459,125.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD		525,450.00CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP		300,000.00DB		
9/15/08			CURRENCY DELIVERED	9/15/08	USD	75,000,000.00DB			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD		157,473.00DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD		349,175.00DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD		210,624.00DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD		158,013.00DB		
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	CHF	4,802,100.00CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	260,000.00CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	990,000.00CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	89,112,000CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	1,000,000.00CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	353,880.00CR			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	3,000,000.00DB			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	600,000.00DB			
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	200,000.00DB			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	107,040,000DB			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	366,912.00DB			
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	1,385,802.00DB			
					Total Cash	AUD	10,496,100.00CR**		
					Total Cash	CAD	98,774,600.00CR**		
					Total Cash	CHF	1,078,945.60CR**		
					Total Cash	EUR	13,628,000.00DB**		
					Total Cash	GBP	2,144,104.00CR**		
					Total Cash	JPY	5,389,882,388DB**		
					Total Cash	MXN	80,000,000.00DB**		
					Total Cash	NZD	100,000.00DB**		
					Total Cash	PLN	390,612,875.00CR**		
					Total Cash	USD	205,553,570.16DB**		
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR			877,200,000.00DB*						
BRAZ REAL			0CR*						
CAN DOLLAR			32,300,000.00DB*						
SWISSFRANC			43,750,000.00CR*						
EURO			25,000,000.00DB*						
POUND STG			142,937,500.00CR*						
J YEN			20,664,687,500CR*						
MEX PESO			1,160,000,000.00CR*						
NOR KRONE			418,000,000.00DB*						
NZ DOLLAR			20,000,000.00CR*						
POL ZLOTY			293,310,150.00CR*						
US DOLLAR			164,172,428.89CR*						
SA RAND			460,500,000.00CR*						
- - - - - 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		
8/27/08	B	70,000,000.00CR	17DEC08	AUD/USD	59,081,750.00DB TYPE	.84402500	3,858,402.77DB USD		
					Net Present Value		3,858,402.77DB* USD		
					Undiscounted MTM		.78842630 3891,909.00DB* USD		
8/29/08	B	25,000,000.00CR	17DEC08	EUR/JPY	3,974,525,000DB TYPE	158.98100	2,441,832.12DB USD		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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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.						
9/08/08	S	130,000.00	DB	10SEP08 EUR/JPY	20,244,900	CR DELY 155.73000
Net		1,000,000.00	DB*		152,745,900	CR*
9/08/08	S	100,000.00	DB	10SEP08 GBP/USD	175,500.00	CR DELY 1.7550000
9/08/08	B	300,000.00	CR	10SEP08 GBP/USD	529,170.00	DB DELY 1.7639000
9/08/08	B	100,000.00	CR	10SEP08 GBP/USD	176,450.00	DB DELY 1.7645000
9/08/08	S	548,100.00	DB	10SEP08 GBP/USD	967,615.74	CR DELY 1.7654000
9/08/08	B	2,000,000.00	CR	10SEP08 GBP/USD	3,542,400.00	DB DELY 1.7712000
Net		1,751,900.00	CR*		3,104,904.26	DB*
9/08/08	S	220,000.00	DB	10SEP08 USD/CHF	246,268.00	CR DELY 1.1194000
9/09/08	B	600,000.00	CR	11SEP08 GBP/USD	1,053,360.00	DB DELY 1.7556000
9/09/08	S	220,000.00	DB	11SEP08 GBP/USD	387,134.00	CR DELY 1.7597000
9/09/08	B	190,000.00	CR	11SEP08 GBP/USD	334,495.00	DB DELY 1.7605000
9/09/08	B	600,000.00	CR	11SEP08 GBP/USD	1,057,140.00	DB DELY 1.7619000
9/09/08	B	185,000.00	CR	11SEP08 GBP/USD	326,876.50	DB DELY 1.7669000
Net		1,355,000.00	CR*		2,384,737.50	DB*
9/10/08	S	600,000.00	DB	12SEP08 EUR/JPY	90,690,000	CR DELY 151.15000
9/10/08	S	2,000,000.00	DB	12SEP08 EUR/JPY	302,780,000	CR DELY 151.39000
9/10/08	S	1,000,000.00	DB	12SEP08 EUR/JPY	151,430,000	CR DELY 151.43000
9/10/08	B	590,000.00	CR	12SEP08 EUR/JPY	89,815,700	DB DELY 152.23000
Net		3,010,000.00	DB*		455,084,300	CR*
9/10/08	S	1,500,000.00	DB	12SEP08 EUR/PLN	5,096,250.00	CR DELY 3.3975000
9/10/08	B	2,010,000.00	CR	12SEP08 EUR/USD	2,813,799.00	DB DELY 1.3999000
9/10/08	S	16,000,000.00	DB	12SEP08 EUR/USD	22,556,800.00	CR DELY 1.4098000
9/10/08	B	5,000,000.00	CR	12SEP08 EUR/USD	7,062,500.00	DB DELY 1.4125000
Net		8,990,000.00	DB*		12,680,501.00	CR*
9/10/08	B	100,000.00	CR	12SEP08 GBP/JPY	18,915,000	DB DELY 189.15000
9/10/08	S	600,000.00	DB	12SEP08 GBP/USD	1,053,480.00	CR DELY 1.7558000
9/10/08	S	160,000.00	DB	12SEP08 GBP/USD	281,120.00	CR DELY 1.7570000
9/10/08	S	288,000.00	DB	12SEP08 GBP/USD	507,052.80	CR DELY 1.7606000
Net		1,048,000.00	DB*		1,841,652.80	CR*
7/11/08	B	75,000,000.00	CR	15SEP08 USD/PLN	154,459,125.00	DB DELY 2.0594550
9/11/08	S	250,000.00	DB	15SEP08 EUR/USD	349,175.00	CR DELY 1.3967000
9/11/08	S	90,000.00	DB	15SEP08 GBP/USD	157,473.00	CR DELY 1.7497000
9/11/08	B	300,000.00	CR	15SEP08 GBP/USD	525,450.00	DB DELY 1.7515000
9/11/08	S	120,000.00	DB	15SEP08 GBP/USD	210,624.00	CR DELY 1.7552000
9/11/08	S	90,000.00	DB	15SEP08 GBP/USD	158,013.00	CR DELY 1.7557000
Net		0	CR*		660.00	CR*
9/11/08	B	600,000.00	CR	16SEP08 EUR/JPY	89,112,000	DB DELY 148.52000
9/11/08	S	1,000,000.00	DB	16SEP08 USD/JPY	107,040,000	CR DELY 107.04000
9/12/08	B	3,000,000.00	CR	16SEP08 EUR/CHF	4,802,100.00	DB DELY 1.6007000
9/12/08	S	990,000.00	DB	16SEP08 EUR/USD	1,385,802.00	CR DELY 1.3998000
9/12/08	S	260,000.00	DB	16SEP08 EUR/USD	366,912.00	CR DELY 1.4112000
Net		1,250,000.00	DB*		1,752,714.00	CR*
9/12/08	B	200,000.00	CR	16SEP08 GBP/USD	353,880.00	DB DELY 1.7694000
3/24/08	S	10,000,000.00	DB	17SEP08 GBP/USD	19,563,000.00	CR DELY 1.9563000
5/13/08	S	13,750,000.00	DB	17SEP08 GBP/USD	26,610,787.50	CR DELY 1.9353300
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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LEHMAN BROTHERS
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9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	2,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	10,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	5,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	4,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	NZD	1,000,000.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	PLN	22,058,250.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	PLN	1,712,750.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	RON	15,359,661.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SGD	67,832,500.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SGD	1,439,800.00DB
9/15/08	CLS	- CURRENCY DELIVERED		9/15/08	SGD	1,436,400.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	TRY	1,761,400.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	TRY	1,249,900.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	150,860,218.51DB
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	2,000,000.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	52,000.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	184,000.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	436,875.00DB
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	407,500.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	15,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	5,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	4,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	4,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	37,500,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	1,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	2,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	5,000,000.00DB
9/15/08	CLS	- CURRENCY RECEIVED		9/15/08	USD	3,000,000.00DB

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LEHMAN BROTHERS
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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value		
9/08/08	S	08/15/08 Trade expired	50,000,000.00	10SEP08 EUR/USD	75,500,000.00	1.5100000			
		Exp 9/08/08 10:00 NY Put / Euro				8/19/08			
9/08/08	B	50,000,000.00	CR 10SEP08	EUR/USD	75,500,000.00	DB DELY 1.5100000			
9/08/08	B	250,000.00	CR 10DEC08	EUR/USD	351,366.50	DB DELY 1.4054660			
9/08/08	S	2,500,000.00	24SEP09	EUR/USD	3,500,000.00	1.4000000			
		Exp 9/22/09 10:00 NY Call/ Euro				9/10/08			
9/08/08	B	1,250,000.00	24SEP09	EUR/USD	1,875,000.00	1.5000000			
		Exp 9/22/09 10:00 NY Call/ Euro				9/10/08			
9/09/08	B	1,650,722.88	CR 10OCT08	EUR/JPY	250,000,000.00	DB DELY 151.44880			
9/09/08	B	989,039.46	CR 14OCT08	EUR/JPY	150,000,000.00	DB DELY 151.66230			
9/09/08	B	92,198.58	CR 11SEP08	EUR/USD	130,000.00	DB DELY 1.4100000			
9/09/08	B	1,000,000.00	CR 11SEP08	EUR/USD	1,418,902.00	DB DELY 1.4189020			
9/09/08	S	33,332.03	DB 19SEP08	EUR/USD	47,000.00	CR DELY 1.4100550			
9/09/08	S	1,000,000.00	DB 14OCT08	EUR/USD	1,416,392.00	CR DELY 1.4163920			
9/10/08	B	1,415,453.21	CR 14OCT08	EUR/USD	2,000,000.00	DB DELY 1.4129750			
9/11/08	B	8,952,000.00	CR 15SEP08	USD/XAU	12,000.00	DB DELY 746.00000			
9/11/08	B	100,000.00	6OCT08	XAU/USD	82,000,000.00	820.00000			
		Exp 10/02/08 10:00 NY Call/ Euro				9/15/08			
9/12/08	B	06/27/08 Trade cancelled	100,000.00	3NOV08 XAU/USD	92,000,000.00	920.00000			
		Exp 10/30/08 10:00 NY Call/ Euro			Premium Amount	7/01/08	3,000,000.00	CR	USD
						Net Amount Due	USD	3,000,000.00	CR*
9/12/08	B	06/27/08 Trade cancelled	100,000.00	3NOV08 XAU/USD	85,000,000.00	850.00000			
		Exp 10/30/08 10:00 NY Put / Euro			Premium Amount	7/01/08	1,600,000.00	CR	USD
						Net Amount Due	USD	1,600,000.00	CR*
9/12/08	S	06/27/08 Trade cancelled	100,000.00	1JUL09 XAU/USD	121,000,000.00	1210.00000			
		Exp 6/29/09 10:00 NY Call/ Euro			Premium Amount	7/01/08	3,700,000.00	DB	USD
						Net Amount Due	USD	3,700,000.00	DB*
9/12/08	S	06/27/08 Trade cancelled	100,000.00	1JUL09 XAU/USD	70,000,000.00	700.00000			
		Exp 6/29/09 10:00 NY Put / Euro			Premium Amount	7/01/08	1,000,000.00	DB	USD
						Net Amount Due	USD	1,000,000.00	DB*
9/12/08	B	06/27/08 As of trade	100,000.00	3NOV08 XAU/USD	92,000,000.00	920.00000			
		Exp 10/30/08 9:30 NY Call/ Euro			Premium Amount	7/01/08	3,000,000.00	DB	USD
						Net Amount Due	USD	3,000,000.00	DB*
		06/27/08 As of trade							
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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LEHMAN BROTHERS
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9/04/08	CURRENCY RECEIVED					9/04/08	USD	150,000.00CR	
9/04/08	CURRENCY DELIVERED					9/04/08	JPY	80,164,075DB	
9/05/08	CURRENCY RECEIVED					9/05/08	NZD	220,000.00CR	
9/05/08	CURRENCY RECEIVED					9/05/08	USD	32,497,380.00CR	
9/05/08	CURRENCY DELIVERED					9/05/08	EUR	403,962.92DB	
9/05/08	CURRENCY DELIVERED					9/05/08	USD	1,688,000.00DB	
9/05/08	CURRENCY DELIVERED					9/05/08	XAU	40,000.00DB	
9/08/08	CURRENCY RECEIVED					9/08/08	CAD	250,000.00CR	
9/08/08	CURRENCY RECEIVED					9/08/08	USD	100,000.00CR	
9/08/08	CURRENCY DELIVERED					9/08/08	EUR	225,728.72DB	
9/09/08	CURRENCY RECEIVED					9/09/08	USD	250,000.00CR	
9/09/08	CURRENCY DELIVERED					9/09/08	EUR	174,971.76DB	
9/10/08	CURRENCY RECEIVED					9/10/08	USD	75,500,000.00CR	
9/10/08	CURRENCY DELIVERED					9/10/08	EUR	50,000,000.00DB	
9/10/08	CURRENCY DELIVERED					9/10/08	USD	111,875.00DB	
9/11/08	CURRENCY RECEIVED					9/11/08	USD	1,548,902.00CR	
9/11/08	CURRENCY DELIVERED					9/11/08	EUR	1,092,198.58DB	
9/12/08	CURRENCY RECEIVED					9/12/08	AUD	1,000,000.00CR	
9/12/08	CURRENCY DELIVERED					9/12/08	EUR	604,721.42DB	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	486,000.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	XAU	12,000.00CR	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	8,952,000.00DB	
Total Cash							AUD	1,000,000.00CR**	
Total Cash							CAD	250,000.00CR**	
Total Cash							EUR	43,604,889.19DB**	
Total Cash							JPY	80,164,075DB**	
Total Cash							NZD	220,000.00CR**	
Total Cash							USD	87,246,307.00CR**	
Total Cash							XAU	28,000.00DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								0CR*	
CAN DOLLAR								0CR*	
EURO		6,973,674.58DB*							
POUND STG		100,000.00CR*							
J YEN		166,295,084CR*							
NZ DOLLAR								0CR*	
US DOLLAR		8,422,001.00CR*							
GOLD								0CR*	
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
8/25/08	S	162,080.02DB	27OCT08	EUR/CAD		250,000.00CR	TYPE	1.5424480	6,389.90CR USD
8/22/08	B	161,469.50CR	27OCT08	EUR/CAD		250,000.00DB	TYPE	1.5482800	7,249.07DB USD
Net		610.52DB*						0CR*	
							Net Present Value		859.17DB* USD
							Undiscounted MTM		916.03DB* CAD
							Undiscounted MTM In Base		861.76DB* USD
6/09/08	B	50,138.00CR	11DEC08	EUR/GBP		40,000.00DB	TYPE	.797798	478.29DB USD
							Net Present Value		478.29DB* USD
							Undiscounted MTM		270.46DB* GBP
							Undiscounted MTM In Base		482.11DB* USD
9/09/08	B	1,650,722.88CR	10OCT08	EUR/JPY		250,000,000DB	TYPE	151.44880	26,710.98DB USD
							Net Present Value		26,710.98DB* USD
							Undiscounted MTM		2,841,390DB* JPY
							Undiscounted MTM In Base		26,742.49DB* USD
9/09/08	B	989,039.46CR	14OCT08	EUR/JPY		150,000,000DB	TYPE	151.66230	18,279.74DB USD
C O N T I N U E D O N N E X T P A G E									

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9/12/08	CURRENCY RECEIVED	9/12/08	USD 357,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	USD 43,417.24CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD 35,306,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD 147,050,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR 100,000,000.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	GBP 20,000,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	TRY 39,557,500.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 130,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 244,062.50DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 244,062.50DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 433,812.95DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 511,759.82DB
9/12/08	CURRENCY RECEIVED	9/12/08	USD 43,417.24DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD 19,000,000.00DB
9/15/08	MKT_OP_XIT DEAL NUMBER 9928144	9/15/08	USD 2,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	EUR 7,500,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	EUR 95,625.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 15,000,000.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP 7,167,600.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 20,650,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 15,060,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 50,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	AU 2,200.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	CHF 56,500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	EUR 22,500.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 9,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	RON 26,632,500.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	TRY 23,638,625.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 2,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 1,759,010.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 574,875.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 657,750.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 22,402,500.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	AU 20,000.00DB
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	CHF 163,200,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	EUR 52,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY 4,821,750,000CR
9/16/08	CURRENCY RECEIVED	9/16/08	PLN 53,463,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 66,250.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 5,700,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 15,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 26,392,500.00CR
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	ZAR 162,550,000.00CR
9/16/08	CURRENCY DELIVERED	9/16/08	AUD 2,351,250.00DB
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	AUD 56,250,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	EUR 15,500,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 18,750,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	ILS 19,174,800.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY 1,641,750,000DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,141,875.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 150,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 20,000,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 150,000,000.00DB
Total Cash		AUD	46,438,000.00CR**
Total Cash		CAD	61,498,820.00CR**
Total Cash		CHF	134,867,840.00CR**
Total Cash		EUR	71,588,716.12DB**

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.							
Exp	9/14/09	1:30	MOS	/Call Euro	Premium Amount	9/15/08	574,875.00CR USD
						Net Amount Due USD	574,875.00CR*
9/12/08	S	15,000,000.00	15SEP09	USD/RUB	398,475,000.00	26.5650000	
Exp	9/14/09	1:30	MOS	/Put Euro	Premium Amount	9/15/08	657,750.00CR USD
						Net Amount Due USD	657,750.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
7/14/08	S	5,700,000.00DB	16SEP08	USD/ILS	19,174,800.00CR DELY	3.364000	
9/09/08	S	9,500,000.00DB	16SEP08	EUR/PLN	32,974,500.00CR DELY	3.4710000	
9/11/08	B	56,250,000.00CR	16SEP08	AUD/JPY	4,821,750,000DB DELY	85.720000	
9/11/08	S	15,000,000.00DB	16SEP08	USD/JPY	1,641,750,000CR DELY	109.45000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	150,000,000.00	9OCT08	AUD/JPY	13,035,000,000	86.900000	
Exp	10/07/08	10:00	NY	Call/ Euro	Premium Amount	9/16/08	2,351,250.00CR AUD
						Net Amount Due AUD	2,351,250.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	B	25,000,000.00CR	16SEP08	EUR/PLN	86,437,500.00DB DELY	3.4575000	
9/12/08	B	18,750,000.00CR	16SEP08	EUR/USD	26,392,500.00DB DELY	1.4076000	
9/12/08	B	150,000,000.00CR	16SEP08	USD/CHF	163,200,000.00DB DELY	1.0880000	
9/12/08	B	20,000,000.00CR	16SEP08	USD/ZAR	162,550,000.00DB DELY	8.1275000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	B	25,000,000.00	17SEP08	EUR/PLN	83,750,000.00	3.3500000	
Exp	9/15/08	11:00	WAR	Call/ Euro	Premium Amount	9/16/08	52,000.00DB EUR
						Net Amount Due EUR	52,000.00DB*
9/12/08	S	75,000,000.00	16MAR09	EUR/USD	110,100,000.00	1.4680000	
Exp	3/12/09	10:00	NY	Call/ Euro	Premium Amount	9/16/08	1,141,875.00CR USD
						Net Amount Due USD	1,141,875.00CR*
9/12/08	S	50,000,000.00	19SEP08	USD/ZAR	412,500,000.00	8.2500000	
Exp	9/17/08	10:00	NY	/Put Euro	Premium Amount	9/16/08	150,000.00CR USD
						Net Amount Due USD	150,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/09/08	S	13,000,000.00DB	17SEP08	USD/TRY	15,912,000.00CR DELY	1.22400	
9/12/08	S	12,000,000.00DB	17SEP08	EUR/PLN	40,158,000.00CR DELY	3.3465000	
6/16/08	S	12,500,000.00DB	18SEP08	GBP/CHF	25,413,750.00CR DELY	2.0331000	
8/28/08	B	20,000,000.00CR	19SEP08	EUR/TRY	35,360,000.00DB TYPE	1.76800	
9/24/07	S	12,500,000.00DB	25SEP08	USD/TRY	17,033,750.00CR TYPE	1.36270	
6/24/08	S	25,000,000.00DB	25SEP08	EUR/TRY	49,587,500.00CR TYPE	1.98350	

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Confidential Treatment Requested by Barclays

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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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.									
	Exp	9/22/08	10:00	NY Put / Euro	Premium Amount	9/12/08	581,250.00	DB	USD
							Net Amount Due	USD	581,250.00
9/10/08	S	50,000,000.00	15SEP08	USD/CHF	56,500,000.00	1.1300000			
	Exp	9/11/08	10:00	NY /Put Euro	Premium Amount	9/12/08	130,000.00	CR	USD
							Net Amount Due	USD	130,000.00
9/10/08	S	25,000,000.00	14OCT08	USD/MXN	266,237,500.00	10.649500			
	Exp	10/09/08	12:30	NY /Call Euro	Premium Amount	9/12/08	244,062.50	CR	USD
							Net Amount Due	USD	244,062.50
9/10/08	S	25,000,000.00	14OCT08	USD/MXN	266,237,500.00	10.649500			
	Exp	10/09/08	12:30	NY /Put Euro	Premium Amount	9/12/08	244,062.50	CR	USD
							Net Amount Due	USD	244,062.50
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	25,000,000.00	12SEP08	USD/TRY	32,400,000.00	CR DELY 1.29600			
9/11/08	S	5,000,000.00	12SEP08	USD/TRY	7,157,500.00	CR DELY 1.43150			
Net		30,000,000.00	DB*		39,557,500.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	20,000,000.00	14OCT08	USD/TRY	25,330,000.00	1.26650			
	Exp	10/13/08	12:00	LDN /Call Euro	Premium Amount	9/12/08	338,000.00	DB	USD
							Net Amount Due	USD	338,000.00
9/11/08	B	20,000,000.00	14OCT08	USD/TRY	25,330,000.00	1.26650			
	Exp	10/13/08	12:00	LDN /Put Euro	Premium Amount	9/12/08	357,000.00	DB	USD
							Net Amount Due	USD	357,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/13/07	B	8,100,000.00	CR 15SEP08	USD/TRY	11,502,000.00	DB DELY 1.42000			
8/13/08	B	37,500,000.00	CR 15SEP08	USD/TRY	44,883,750.00	DB DELY 1.19690			
9/02/08	B	1,759,010.00	CR 15SEP08	USD/XAU	2,200.00	DB DELY 799.55000			
9/11/08	B	9,000,000.00	CR 15SEP08	EUR/GBP	7,167,600.00	DB DELY .796400			
9/11/08	S	7,500,000.00	DB 15SEP08	EUR/RON	26,632,500.00	CR DELY 3.55100			
9/11/08	S	15,000,000.00	DB 15SEP08	EUR/USD	22,402,500.00	CR DELY 1.4935000			
9/11/08	S	50,000,000.00	DB 15SEP08	USD/CHF	56,500,000.00	CR DELY 1.1300000			
9/11/08	S	15,060,000.00	DB 15SEP08	USD/XAU	20,000.00	CR DELY 753.00000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	75,000,000.00	16SEP08	EUR/GBP	59,362,500.00	.791500			
	Exp	9/12/08	10:00	NY Put / Euro	Premium Amount	9/15/08	22,500.00	CR	EUR
							Net Amount Due	EUR	22,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	75,000,000.00	DB 15SEP08	USD/TRY	92,287,500.00	CR DELY 1.23050			
9/12/08	B	8,750,000.00	CR 15SEP08	USD/TRY	12,263,125.00	DB DELY 1.40150			
Net		66,250,000.00	DB*		80,024,375.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	15,000,000.00	15SEP09	USD/RUB	398,475,000.00	26.5650000			

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS

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

FUTURES/FOREIGN EXCHANGE CONFIRMATION

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US NON-SEGREGATED ACCOUNT

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8255G12859455			
9/15/08 CURRENCY DELIVERED		9/15/08 EUR	22,500.00DB
	143987159		
9/15/08 CLS - CURRENCY RECEIVED		9/15/08 EUR	9,000,000.00DB
	8255G12858980		
9/15/08 CURRENCY DELIVERED		9/15/08 RON	26,632,500.00DB
	143039661		
9/15/08 CURRENCY DELIVERED		9/15/08 TRY	23,638,625.00DB
	143039814		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	2,000,000.00DB
	143506741		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	1,759,010.00DB
	143506742		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	574,875.00DB
	143987160		
9/15/08 CURRENCY DELIVERED		9/15/08 USD	657,750.00DB
	143987161		
9/15/08 CLS - CURRENCY RECEIVED		9/15/08 USD	22,402,500.00DB
	8255G12859394		
9/15/08 CURRENCY DELIVERED		9/15/08 XAU	20,000.00DB
	143993162		
1/10/08 MKT_OP_XIT DEAL NUMBER 9928144		9/15/08 USD	2,000,000.00CR
- - - - CLOSING ACCOUNT BALANCES - - - -			
AUS DOLLAR	0CR*		
BRAZ REAL	.02DB*		
SWISSFRANC	0CR*		
EURO	282,500.00DB*		
POUND STG	0CR*		
J YEN	CR*		
PHIL PESO	.01CR*		
POL ZLOTY	0CR*		
NEW RO LEU	0CR*		
NW TR LIRA	0CR*		
US DOLLAR	847,404.20DB*		
GOLD	0CR*		
- - - - I N V E N T O R Y O F F O R W A R D D U E C A S H - - - -			
9/11/08 PREMIUM DEAL NUMBER 12858590		9/16/08 AUD	2,351,250.00DB
	Net Amount Due	9/16/08 AUD	2,351,250.00DB *
9/12/08 PREMIUM DEAL NUMBER 12872350		9/16/08 EUR	52,000.00CR
	Net Amount Due	9/16/08 EUR	52,000.00CR *
6/30/08 MKT_OP_XIT DEAL NUMBER 10894077		1/20/09 EUR	1,000,000.00DB
6/30/08 MKT_OP_XIT DEAL NUMBER 10894077		1/20/09 EUR	1,000,000.00CR
	Net Amount Due	1/20/09 EUR	0CR *
9/12/08 PREMIUM DEAL NUMBER 12871606		9/16/08 USD	1,141,875.00DB
9/12/08 PREMIUM DEAL NUMBER 12871783		9/16/08 USD	66,250.00CR
9/12/08 PREMIUM DEAL NUMBER 12871784		9/16/08 USD	150,000.00DB
	Net Amount Due	9/16/08 USD	1,225,625.00DB *
- - - - 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
9/09/08 S	10,000,000.00 11DEC08 AUD/CAD	8,520,000.00	.8520000 204,281.44DB USD
	Exp 12/09/08 10:00 NY Call/ Euro		USD
- - - - C O N T I N U E D O N N E X T P A G E - - - -			

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

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9/17/08	CLS - CURRENCY RECEIVED			9/17/08 AUD	1,221,470.12CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	2,966,130.72CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	1,746,637.35CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	849,960.65CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	1,443,398.88CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	1,425,018.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	839,742.75CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	2,352,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	1,385,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	904,981.56CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	1,364,978.58CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	1,504,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	2,534,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	390,640.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	262,730.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	3,780,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	2,220,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	2,477,216.96CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	1,466,214.23CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	585,960.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	740,160.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	488,800.00CR	
9/17/08	CURRENCY DELIVERED			9/17/08 JPY	252,744,979DB	
9/17/08	CURRENCY DELIVERED			9/17/08 JPY	148,831,546DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	1,169,236.18DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	1,763,552.33DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	1,944,822.40DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	3,276,715.40DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	508,222.64DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	341,811.73DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	4,653,936.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	2,733,264.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	3,024,681.91DB	
9/17/08	CURRENCY DELIVERED			9/17/08 TRY	1,790,247.57DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	431,760.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	311,610.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	1,526,529.72DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	2,570,937.82DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	421,480.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	293,280.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	2,352,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	1,385,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	692,500.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	1,176,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	1,176,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	693,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	502,229.63DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	298,071.25DB	
9/17/08	CURRENCY DELIVERED			9/17/08 USD	697,104.04DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	1,183,641.19DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 ZAR	6,019,499.23DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 ZAR	3,975,263.76DB	
9/18/08	CURRENCY RECEIVED			9/18/08 CHF	449,971.64CR	
9/18/08	CURRENCY RECEIVED			9/18/08 CHF	324,753.71CR	
9/18/08	CURRENCY RECEIVED			9/18/08 EUR	283,000.00CR	
9/18/08	CURRENCY RECEIVED			9/18/08 EUR	167,000.00CR	
9/18/08	CURRENCY RECEIVED			9/18/08 EUR	276,000.00CR	
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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

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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							

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Date	B/S	Base	Currency	Maturity	Currency Pair	Counter	Amount	Rate	Net Present Value
						Undiscounted MTM			
6/17/08	B	131,397,047.93	CR	19SEP08	USD/CAD	133,999,366.46	DB DELY	1.0198050	474,803.74DB* USD
						Undiscounted MTM In Base			146,369.75DB USD
						Net Present Value			146,369.75DB* USD
						Undiscounted MTM		1.0186633	150,016.01DB* CAD
						Undiscounted MTM In Base			147,267.51DB* USD
5/21/08	S	3,517,372.36	DB	22AUG08	USD/CHF	3,622,643.80	CR DELY	1.0299290	35,951.86CR USD
5/20/08	S	6,786,543.37	DB	22AUG08	USD/CHF	7,044,513.46	CR DELY	1.0380120	122,971.25CR USD
6/04/08	S	3,381,759.54	DB	22AUG08	USD/CHF	3,517,966.67	CR DELY	1.0402770	68,762.00CR USD
Net		13,685,675.27	DB*			14,185,123.93	CR*		
						Net Present Value			227,685.11CR* USD
						Undiscounted MTM		1.0194692	232,999.51CR* CHF
						Undiscounted MTM In Base			228,549.83CR* USD
4/22/08	B	39,842,933.91	CR	8JUL08	USD/CZK	625,295,004.77	DB DELY	15.6940000	1,326,334.12DB USD
4/18/08	S	39,011,051.43	DB	8JUL08	USD/CZK	622,370,221.06	CR DELY	15.9536900	1,965,304.68CR USD
4/09/08	S	22,103,193.97	DB	8JUL08	USD/CZK	353,319,555.56	CR DELY	15.9850000	1,159,058.97CR USD
Net		21,271,311.49	DB*			350,394,771.85	CR*		
						Net Present Value			1,798,029.53CR* USD
						Undiscounted MTM		15.188131	27323306.40CR* CZK
						Undiscounted MTM In Base			1798,990.70CR* USD
5/27/08	S	7,217,239.37	DB	22AUG08	USD/DKK	34,374,094.44	CR DELY	4.7627760	21,618.55CR USD
5/28/08	S	3,569,142.10	DB	22AUG08	USD/DKK	17,083,759.33	CR DELY	4.7865170	28,468.10CR USD
6/03/08	S	1,459,698.65	DB	22AUG08	USD/DKK	7,071,966.98	CR DELY	4.8448130	29,495.32CR USD
Net		12,246,080.12	DB*			58,529,820.75	CR*		
						Net Present Value			79,581.97CR* USD
						Undiscounted MTM		4.7484983	379,330.12CR* DKK
						Undiscounted MTM In Base			79,884.22CR* USD
6/09/08	S	19,433,740.67	DB	8SEP08	USD/DKK	92,587,315.60	CR DELY	4.7642560	46,308.72CR USD
6/16/08	S	334,119.81	DB	8SEP08	USD/DKK	1,617,517.75	CR DELY	4.8411310	6,172.37CR USD
Net		19,767,860.48	DB*			94,204,833.35	CR*		
						Net Present Value			52,481.09CR* USD
						Undiscounted MTM		4.7528714	250,734.63CR* DKK
						Undiscounted MTM In Base			52,754.34CR* USD
6/30/08	S	16,740,555.08	DB	2JUL08	USD/JPY	1,769,476,672	CR DELY	105.70000	55,242.91DB USD
						Net Present Value			55,242.91DB* USD
						Undiscounted MTM		106.05000	5,859,194DB* JPY
						Undiscounted MTM In Base			55,249.36DB* USD
6/24/08	S	7,509,603.73	DB	16SEP08	USD/JPY	804,840,278	CR DELY	107.17480	110,225.79CR USD
						Net Present Value			110,225.79CR* USD
						Undiscounted MTM		105.61546	11,709,975CR* JPY
						Undiscounted MTM In Base			110,873.67CR* USD
6/16/08	S	170,139,703.40	DB	10JUL08	USD/SEK	1,028,972,429.46	CR DELY	6.04780900	676,012.42CR USD
						Net Present Value			676,012.42CR* USD
						Undiscounted MTM		6.02385820	4074,981.99CR* SEK
						Undiscounted MTM In Base			676,473.76CR* USD
4/24/08	S	132,318,758.33	DB	14JUL08	USD/SEK	787,187,449.06	CR DELY	5.94917500	1,669,086.51DB USD
						Net Present Value			1,669,086.51DB* USD
						Undiscounted MTM		6.02525100	10066281.89DB* SEK
						Undiscounted MTM In Base			1670,682.58DB* USD
6/06/08	S	55,852,466.21	DB	21JUL08	USD/SEK	331,785,208.33	CR DELY	5.94038600	805,861.70DB USD
						Net Present Value			805,861.70DB* USD
						Undiscounted MTM		6.02747770	4864,286.24DB* SEK

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

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US NON-SEGREGATED ACCOUNT

- - - - - 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
6/13/08	B	44,000,000.00	CR 16JUN08	EUR/USD	67,456,400.00	DB DELY 1.5331000	
6/13/08	S	44,292,381.86	DB 18JUL08	EUR/USD	67,806,498.71	CR DELY 1.5308840	
6/13/08	S	30,562.12	DB 18JUN08	GBP/ZAR	484,000.00	CR DELY 15.8366000	
6/13/08	S	724,548.39	DB 17JUN08	USD/MXN	7,511,320.74	CR DELY 10.366900	
6/16/08	B	98,424.00	CR 18JUN08	AUD/USD	92,548.09	DB DELY .94030000	
6/16/08	S	69,599,950.07	DB 18JUN08	EUR/NOK	557,600,000.00	CR DELY 8.0115000	
6/16/08	B	69,712,904.99	CR 30JUN08	EUR/NOK	558,843,045.92	DB DELY 8.0163500	
6/16/08	B	331,833.17	CR 18JUN08	USD/DKK	1,600,000.00	DB DELY 4.8217000	
6/16/08	S	334,119.81	DB 8SEP08	USD/DKK	1,617,517.75	CR DELY 4.8411310	
6/16/08	B	169,832,847.17	CR 18JUN08	USD/SEK	1,025,994,196.31	DB DELY 6.04120000	
6/16/08	S	170,139,703.40	DB 10JUL08	USD/SEK	1,028,972,429.46	CR DELY 6.04780900	
6/17/08	S	11,027,696.48	DB 19JUN08	GBP/SEK	130,000,000.00	CR DELY 11.788500	
6/17/08	B	11,048,148.27	CR 1JUL08	GBP/SEK	130,212,370.65	DB DELY 11.785900	
6/17/08	S	127,198,456.55	DB 19JUN08	USD/CAD	129,577,067.69	CR DELY 1.0187000	
6/17/08	B	131,397,047.93	CR 19SEP08	USD/CAD	133,999,366.46	DB DELY 1.0198050	
6/18/08	S	20,000,000.00	DB 20JUN08	AUD/USD	18,832,000.00	CR DELY .94160000	
6/18/08	S	10,433,185.88	DB 20JUN08	EUR/CZK	250,000,000.00	CR DELY 23.962000	
6/18/08	B	10,619,246.34	CR 19SEP08	EUR/CZK	254,031,805.56	DB DELY 23.921830	
6/18/08	S	93,911,508.89	DB 19JUN08	EUR/GBP	74,500,000.00	CR DELY .793300	
6/18/08	B	94,244,484.44	CR 15JUL08	EUR/GBP	74,815,230.02	DB DELY .793842	
6/18/08	B	12,046,035.81	CR 20JUN08	GBP/USD	23,550,000.00	DB DELY 1.9550000	
6/18/08	B	11,206,514.56	CR 20JUN08	USD/ZAR	90,425,366.00	DB DELY 8.0690000	
6/19/08	S	17,804,154.30	DB 23JUN08	EUR/PLN	60,000,000.00	CR DELY 3.3700000	
6/19/08	B	17,897,030.30	CR 21JUL08	EUR/PLN	60,390,772.60	DB DELY 3.3743460	
6/19/08	S	8,968,805.43	DB 20JUN08	GBP/USD	17,684,448.39	CR DELY 1.9717730	
6/19/08	B	8,985,046.97	CR 2JUL08	GBP/USD	17,700,865.99	DB DELY 1.9700360	
6/19/08	S	337,728.43	DB 23JUN08	USD/HUF	52,428,961.00	CR DELY 155.24000	
6/20/08	B	107,941.00	CR 24JUN08	AUD/USD	103,083.66	DB DELY .95500000	
6/20/08	S	102,607,730.83	DB 23JUN08	EUR/GBP	80,978,021.17	CR DELY .789200	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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- - - - - OPENING ACCOUNT BALANCES - - - - -

ICLND KRNA 0CR
NW TR LIRA 0CR
US DOLLAR 0CR

- - - - - 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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

3/05/08	B	24,931,348.46	CR	8SEP08 USD/ISK	1,725,000,000.00	DB DELY 69.190000	
3/05/08	S	10,146,386.80	DB	8SEP08 USD/TRY	13,100,000.00	CR DELY 1.29110	
3/31/08	B	141,944.64	CR	8SEP08 USD/TRY	200,000.00	DB DELY 1.40900	
3/31/08	B	3,113,941.97	CR	15SEP08 USD/TRY	4,400,000.00	DB DELY 1.41300	

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

	CURR	LONG	SHORT	NET
USD	28,187,235.07	CR	10,146,386.80	DB 18,040,848.27
ISK		0CR	1,725,000,000.00	DB 1,725,000,000.00
TRY	13,100,000.00	CR	4,600,000.00	DB 8,500,000.00

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/08/08	CURRENCY RECEIVED	9/08/08 ISK	1,725,000,000.00	CR
9/08/08	CURRENCY RECEIVED	9/08/08 USD	10,004,442.16	CR
9/08/08	CURRENCY DELIVERED	9/08/08 TRY	12,900,000.00	DB
9/08/08	CURRENCY DELIVERED	9/08/08 USD	24,931,348.46	DB
9/15/08	CURRENCY RECEIVED	9/15/08 TRY	4,400,000.00	CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD	3,113,941.97	DB
	Total Cash	ISK	1,725,000,000.00	CR**
	Total Cash	TRY	8,500,000.00	DB**
	Total Cash	USD	18,040,848.27	DB**

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

ICLND KRNA 0CR*
NW TR LIRA 0CR*
US DOLLAR 0CR*

- - - - - 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
ISK	0CR	0CR	0CR
TRY	0CR	0CR	0CR
USD	0CR	0CR	0CR
Total Value in Base Currency			
USD	0CR	0CR	0CR

- - - - - P R O F I T & L O S S S U M M A R Y - - - - -

Futures	Options	Options		
Profit and Loss	Long Premium	Short Premium	Commission	Fees

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

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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	USD	1,300,000.00	CR
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	USD	30,701,000.00	CR
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	900,000.00	DB
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	EUR	22,000,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08	PLN	3,184,740.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08	TRY	554,150.12	DB
9/15/08	CURRENCY DELIVERED					9/15/08	USD	560,000.00	DB
9/16/08	CURRENCY DELIVERED					9/16/08	USD	192,750.00	DB
Total Cash							CZK	833,350.00	CR**
Total Cash							EUR	14,332,000.00	DB**
Total Cash							HUF	583,454,500.00	CR**
Total Cash							JPY	1,807,277,500	DB**
Total Cash							PLN	14,272,324.40	DB**
Total Cash							SKK	6,809,920.00	CR**
Total Cash							TRY	2,118,886.38	CR**
Total Cash							USD	35,106,712.00	CR**
CLOSING ACCOUNT BALANCES									
CZ KORUNA									0CR*
EURO								8,232,000.00	DB*
HUN FORINT									0CR*
J YEN									CR*
POL ZLOTY								2,575,307.40	DB*
SLV KORUNA									0CR*
NW TR LIRA									0CR*
US DOLLAR								12,711,600.00	CR*
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	
2/28/08	S	15,300,000.00	DB	3MAR09 USD/CHF	16,237,890.00	CR TYPE	1.0613000	688,696.47	DB USD
								688,696.47	DB* USD
						Undiscounted MTM	1.1122220	779,106.60	DB* CHF
						Undiscounted MTM In Base		700,495.58	DB* USD
2/28/08	S	30,000,000.00	DB	3MAR09 USD/CHF	29,880,000.00		.9960000	201,016.87	DB USD
Exp 2/27/09 10:00 NY /Call									USD
						Market Rate	.0075317		USD
						Net Market Value @	1.1219993	201,016.87	DB USD
2/28/08	B	30,000,000.00	DB	3MAR09 USD/CHF	33,825,000.00		1.1275000	872,752.75	CR USD
Exp 2/27/09 10:00 NY /Put									USD
						Market Rate	.0327003		USD
						Net Market Value @	1.1219993	872,752.75	CR USD
4/10/08	B	15,000,000.00	DB	14OCT08 USD/JPY	1,499,250,000		99.95000	13,670.81	CR USD
Exp 10/09/08 10:00 NY /Call									USD
						Market Rate	.09692		USD
						Net Market Value @	106.02401	13,670.81	CR USD
4/10/08	B	15,000,000.00	DB	14OCT08 USD/JPY	1,499,250,000		99.95000	891,607.75	CR USD
Exp 10/09/08 10:00 NY /Put									USD
						Market Rate	6.32173		USD
						Net Market Value @	106.02401	891,607.75	CR USD
Total FX Forward NPV								688,696.47	DB* USD
Total FX Undiscounted MTM								700,495.58	DB* USD
Total FX Long Option value								1,778,031.31	CR* USD
Total FX Short Option Value								201,016.87	DB* USD
Net FX Option Value								1,577,014.44	CR* USD

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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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.							
9/05/08	S	300,000.00	DB	8SEP08 USD/TRY	372,210.00	CR DELY 1.24070	
9/05/08	B	200,000.00	CR	8SEP08 USD/TRY	248,360.00	DB DELY 1.24180	
9/05/08	B	400,000.00	CR	8SEP08 USD/TRY	498,800.00	DB DELY 1.24700	
Net		3,300,000.00	CR*		4,094,950.00	DB*	
9/05/08	S	300,000.00	DB	9SEP08 EUR/HUF	72,213,000.00	CR DELY 240.71000	
9/05/08	S	1,500,000.00	DB	9SEP08 USD/PLN	3,573,450.00	CR DELY 2.3823000	
9/05/08	S	500,000.00	DB	9SEP08 USD/PLN	1,197,600.00	CR DELY 2.3952000	
Net		2,000,000.00	DB*		4,771,050.00	CR*	
9/08/08	B	2,500,000.00	CR	10SEP08 EUR/HUF	597,075,000.00	DB DELY 238.83000	
9/08/08	S	1,000,000.00	DB	10SEP08 USD/PLN	2,389,200.00	CR DELY 2.3892000	
9/08/08	B	2,000,000.00	CR	10SEP08 USD/PLN	4,862,600.00	DB DELY 2.4313000	
9/08/08	S	1,000,000.00	DB	10SEP08 USD/PLN	2,444,600.00	CR DELY 2.4446000	
Net			0CR*		28,800.00	DB*	
9/08/08	B	320,000.00	CR	10SEP08 USD/SKK	6,809,920.00	DB DELY 21.281000	
9/09/08	B	500,000.00	CR	10SEP08 USD/TRY	610,000.00	DB DELY 1.22000	
9/09/08	B	1,000,000.00	CR	11SEP08 EUR/HUF	239,690,000.00	DB DELY 239.69000	
9/09/08	S	440,000.00	DB	11SEP08 EUR/PLN	1,526,976.00	CR DELY 3.4704000	
9/09/08	B	100,000.00	CR	11SEP08 USD/PLN	243,790.00	DB DELY 2.4379000	
9/09/08	S	1,000,000.00	DB	11SEP08 USD/PLN	2,440,400.00	CR DELY 2.4404000	
Net		900,000.00	DB*		2,196,610.00	CR*	
9/10/08	B	1,000,000.00	CR	12SEP08 USD/PLN	2,412,600.00	DB DELY 2.4126000	
9/10/08	S	1,000,000.00	DB	12SEP08 USD/PLN	2,459,300.00	CR DELY 2.4593000	
Net			0CR*		46,700.00	CR*	
9/11/08	B	900,000.00	CR	15SEP08 EUR/PLN	3,073,590.00	DB DELY 3.4151000	
9/11/08	B	22,000,000.00	CR	15SEP08 EUR/USD	30,701,000.00	DB DELY 1.3955000	
9/11/08	S	1,300,000.00	DB	15SEP08 USD/PLN	3,184,740.00	CR DELY 2.4498000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	50,000,000.00		23SEP08 EUR/USD	70,000,000.00	1.4000000	
	Exp	9/19/08 10:00 NY	Call/	Euro	Premium Amount	9/15/08	560,000.00
							CR USD
							560,000.00
							CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	443,462.00	DB	15SEP08 USD/TRY	554,150.12	CR DELY 1.24960	
9/12/08	B	218,000.00	CR	16SEP08 EUR/PLN	727,967.40	DB DELY 3.3393000	
9/12/08	B	550,000.00	CR	16SEP08 EUR/PLN	1,847,340.00	DB DELY 3.3588000	
Net		768,000.00	CR*		2,575,307.40	DB*	
9/12/08	S	9,000,000.00	DB	16SEP08 EUR/USD	12,711,600.00	CR DELY 1.4124000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	30,000,000.00		25SEP08 EUR/USD	41,850,000.00	1.3950000	
	Exp	9/23/08 10:00 NY	Put /	Euro	Premium Amount	9/16/08	192,750.00
							CR USD
							192,750.00
							CR*
							36,937,500
							CR
							752,750.00
							CR
							Foreign Exchange Settlement Summary
C O N T I N U E D O N N E X T P A G E							

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	221,000,000.00CR	32,700,000.00DB	188,300,000.00CR*
HKD	450,000.00DB	450,000.00DB	900,000.00DB*
GBP	10,000,000.00CR	10,000,000.00DB	0CR*
CNY	135,420,000.00CR	554,735,000.00DB	419,315,000.00DB*
JPY	1,616,250,000CR	1,616,250,000CR	3,232,500,000CR*
KRW	5,047,750,000.00CR	5,047,750,000.00CR	10,095,500,000.00CR*
MYR	86,470,000.00DB	159,328,000.00DB	245,798,000.00DB*
SGD	0CR	16,905,120.00DB	16,905,120.00DB*
INR	0CR	2,352,700,000.00DB	2,352,700,000.00DB*
TWD	0CR	603,620,000.00DB	603,620,000.00DB*
PHP	0CR	418,900,000.00DB	418,900,000.00DB*

I T E M I Z E D C A S H A C T I V I T Y			
9/02/08	CURRENCY RECEIVED	9/02/08	USD 58,750.00CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD 60,000.00CR
9/03/08	CURRENCY RECEIVED	9/03/08	USD 138,500.00CR
9/03/08	CURRENCY DELIVERED	9/03/08	USD 142,500.00DB
9/04/08	CURRENCY DELIVERED	9/04/08	USD 622,074.16DB
9/05/08	CURRENCY DELIVERED	9/05/08	USD 391,500.00DB
9/05/08	CURRENCY DELIVERED	9/05/08	USD 367,500.00DB
9/08/08	CURRENCY RECEIVED	9/08/08	USD 120,000.00CR
9/08/08	CURRENCY RECEIVED	9/08/08	USD 216,000.00CR
9/08/08	CURRENCY RECEIVED	9/08/08	USD 231,750.00CR
9/08/08	CURRENCY DELIVERED	9/08/08	USD 170,978.63DB
9/08/08	CURRENCY DELIVERED	9/08/08	USD 259,500.00DB
9/08/08	CURRENCY DELIVERED	9/08/08	USD 272,250.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	USD 114,375.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	USD 114,375.00DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD 367,875.00DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD 367,875.00DB
9/11/08	CURRENCY RECEIVED	9/11/08	USD 101,875.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 174,000.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 174,000.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 116,000.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 116,000.00CR
9/12/08	CURRENCY DELIVERED	9/12/08	USD 203,250.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 203,250.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 67,750.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 67,750.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 1,155,719.28DB
9/16/08	CURRENCY RECEIVED	9/16/08	USD 65,250.00CR
9/16/08	CURRENCY DELIVERED	9/16/08	USD 48,750.00DB
		Total Cash	USD 3,365,147.07DB**

CLOSING ACCOUNT BALANCES	
C RENMINBI	71,200,000.01DB*
HK DOLLAR	0CR*
IND RUPEE	2,182,500,000.00DB*
SIN DOLLAR	16,905,120.00DB*
US DOLLAR	74,868,724.92CR*

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	
6/12/08	B	15,000,000.00	16JUN09 EUR/USD	22,867,500.00	1.5245000	322,665.00CR	USD
Exp 6/12/09 10:00 NY Call/ Euro				Market Rate	.0215110		USD
6/12/08	B	15,000,000.00	16JUN09 EUR/USD	22,867,500.00	1.5245000	2,010,030.00CR	USD
Exp 6/12/09 10:00 NY Put / Euro							USD

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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	10,000,000.00	14OCT08	USD/MYR		34,555,000.00	3.4555000		
		Exp 10/10/08 11:00	SIN	/Call	Euro	Premium Amount	9/11/08	116,000.00DB	USD
9/10/08	B	15,000,000.00	14OCT08	USD/MYR		51,915,000.00	3.4610000		
		Exp 10/10/08 11:00	SIN	/Call	Euro	Premium Amount	9/11/08	174,000.00DB	USD
						Net Amount Due	USD	290,000.00DB*	
9/10/08	B	10,000,000.00	14OCT08	USD/MYR		34,555,000.00	3.4555000		
		Exp 10/10/08 11:00	SIN	/Put	Euro	Premium Amount	9/11/08	116,000.00DB	USD
9/10/08	B	15,000,000.00	14OCT08	USD/MYR		51,915,000.00	3.4610000		
		Exp 10/10/08 11:00	SIN	/Put	Euro	Premium Amount	9/11/08	174,000.00DB	USD
						Net Amount Due	USD	290,000.00DB*	
9/10/08	S	15,000,000.00	12MAR09	USD/CNY		101,565,000.00	6.7710000		
		Exp 3/10/09 9:15	BEJ	/Call	Euro	Premium Amount	9/12/08	203,250.00CR	USD
9/10/08	S	5,000,000.00	12MAR09	USD/CNY		33,855,000.00	6.7710000		
		Exp 3/10/09 9:15	BEJ	/Call	Euro	Premium Amount	9/12/08	67,750.00CR	USD
						Net Amount Due	USD	271,000.00CR*	
9/10/08	S	15,000,000.00	12MAR09	USD/CNY		101,565,000.00	6.7710000		
		Exp 3/10/09 9:15	BEJ	/Put	Euro	Premium Amount	9/12/08	203,250.00CR	USD
9/10/08	S	5,000,000.00	12MAR09	USD/CNY		33,855,000.00	6.7710000		
		Exp 3/10/09 9:15	BEJ	/Put	Euro	Premium Amount	9/12/08	67,750.00CR	USD
						Net Amount Due	USD	271,000.00CR*	
9/11/08	S	30,000,000.00	17NOV08	USD/CNY		203,445,000.00	6.7815000		
		Exp 11/13/08 9:15	BEJ	/Call	Euro	Premium Amount	9/16/08	48,750.00CR	USD
						Net Amount Due	USD	48,750.00CR*	
9/11/08	B	30,000,000.00	17NOV08	USD/CNY		206,970,000.00	6.8990000		
		Exp 11/13/08 9:15	BEJ	/Put	Euro	Premium Amount	9/16/08	65,250.00DB	USD
						Net Amount Due	USD	65,250.00DB*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/27/07	B	10,000,000.00CR	24SEP08	USD/CNY		71,200,000.00DB	7.1200000		
8/06/08	B	12,300,000.00CR	25SEP08	USD/SGD		16,905,120.00DB	1.3744000		
6/24/08	B	50,000,000.00CR	26SEP08	USD/INR		2,182,500,000.00DB	43.650000		
						Recap of Realized Gains/Losses	USD	1,412,375.00CR	
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 O F N O N - D E L I V E R A B L E F O R W A R D 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.									
4/15/08	B	8,000,000.00CR	4SEP08	USD/MYR		25,248,000.00DB	NDF 3.1560000		
Net		622,074.16CR*				0CR*			
8/04/08	B	4,000,000.00CR	8SEP08	USD/INR		170,200,000.00DB	NDF 42.550000		
Net		170,978.63CR*				0CR*			
6/11/08	B	20,000,000.00CR	15SEP08	USD/TWD		603,620,000.00DB	NDF 30.181000		
Net		1,155,719.28CR*				0CR*			
4/08/08	B	15,000,000.00CR	17SEP08	USD/MYR		47,610,000.00DB	NDF 3.1740000		
Net		1,200,399.99CR*				0CR*			
4/11/08	B	10,000,000.00CR	17SEP08	USD/PHP		418,900,000.00DB	NDF 41.890000		
Net		1,137,205.12CR*				0CR*			
4/18/08	B	9,000,000.00CR	17SEP08	USD/CNY		60,030,000.00DB	NDF 6.6700000		
Net		231,119.81CR*				0CR*			

Foreign Exchange Settlement Summary
CONTINUED ON NEXT PAGE

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
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----- I T E M I Z E D   C A S H   A C T I V I T Y -----
9/16/08 CURRENCY DELIVERED          9/16/08 CHF          425,000.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 EUR          800,625.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 EUR          744,375.00DB
9/16/08 CLS - CURRENCY DELIVERED     9/16/08 JPY          534,250,000DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          405,000.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          192,750.00DB
9/16/08 CURRENCY RECEIVED            9/16/08 USD          224,600.00DB
9/16/08 CURRENCY RECEIVED            9/16/08 USD          786,000.00DB
9/16/08 CURRENCY RECEIVED            9/16/08 USD          786,000.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          1,493,050.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          1,493,050.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD           617,431.25DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          664,500.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          272,500.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          160,500.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          1,438,750.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          277,700.00DB
9/16/08 CURRENCY DELIVERED          9/16/08 USD          20,281,250.00DB
9/16/08 CLS - CURRENCY DELIVERED     9/16/08 USD           4,000,000.00DB
9/16/08 CLS - CURRENCY DELIVERED     9/16/08 USD          2,500,000.00DB
9/16/08 CLS - CURRENCY DELIVERED     9/16/08 USD          1,429,856.00DB
9/16/08 CLS - CURRENCY DELIVERED     9/16/08 USD          1,308,288.96DB
9/29/08 MKT_OP_XIT DEAL NUMBER 12717055 9/29/08 EUR          2,000,000.00CR
Total Cash AUD          41,963,250.00DB**
Total Cash CAD          148,080,950.89DB**
Total Cash CHF          37,108,792.06DB**
Total Cash CZK           99,350,000.00DB**
Total Cash EUR          173,400,016.87CR**
Total Cash GBP          122,685,548.74CR**
Total Cash HUF              0CR**
Total Cash ILS           35,025,000.00DB**
Total Cash ISK              0CR**
Total Cash JPY          19,693,997,624CR**
Total Cash NOK              0CR**
Total Cash NZD           21,245,000.00CR**
Total Cash PLN           33,660,000.00CR**
Total Cash RON              0CR**
Total Cash RUB              0CR**
Total Cash SGD           5,754,800.00CR**
Total Cash SKK              0CR**
Total Cash TRY           13,203,250.00DB**
Total Cash USD          474,264,967.34DB**
Total Cash XAU            52,500.00CR**
Total Cash ZAR          157,460,000.00DB**

- - - - CLOSING ACCOUNT BALANCES - - - - -
ARG PESO              30,580,000.00CR*
AUS DOLLAR             3,083,000.00CR*
BRAZ REAL            115,430,000.00CR*
CAN DOLLAR              0CR*
SWISSFRANC             1,000.00DB*
CHILE PESO          10,931,000,000.00CR*
C RENMINBI              0CR*
COLOM PESO          41,499,000,000.00CR*
CZ KORUNA              0CR*
EURO                   1,601,245.87CR*
POUND STG             2,999,100.00CR*
HUN FORINT              0CR*
- - - - C O N T I N U E D   O N   N E X T   P A G E - - - - -
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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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9/15/08	CURRENCY RECEIVED			9/15/08 USD	5,753.86DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	9,683.97DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	1,727,552.82DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	90,358.20DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	3,558.24DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	5,938.66DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	443,462.00DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	1,300,000.00DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	7,716,049.38DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	327,399.62DB	
9/15/08	CURRENCY RECEIVED			9/15/08 USD	33,938.89DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	11,651,680.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	560,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	542,500.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	494,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	706,250.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	2,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	5,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	2,384,610.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	1,379,600.87DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	5,269,980.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	22,537,500.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 ZAR	157,460,000.00DB	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	38,382.36CR	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	390,374.27DB	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	44,941.41DB	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	591,739.86CR	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	939,523.50DB	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	1,043,104.53CR	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	754,688.69DB	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	586,109.08CR	
9/15/08	FAMILY NET VALUE 12SEP08			9/15/08 USD	586,109.08DB	
9/16/08	CURRENCY RECEIVED			9/16/08 CHF	469,875.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 CHF	424,875.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	800,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	732,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	430,560,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	266,645,000CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	256,875.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	380,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	402,500.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	1,841,250.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	1,721,250.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	559,875.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	635,250.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	192,750.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	224,600.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	786,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	786,000.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	1,493,050.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	1,493,050.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	1,991,250.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	2,198,750.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	198,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 USD	5,000,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 XAU	25,000.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 CHF	455,000.00DB	
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
	Exp	9/17/08	10:00	NY Put / Euro	Premium Amount	9/16/08	272,500.00CR USD
							Net Amount Due USD 433,000.00CR*
9/12/08	S	50,000,000.00	16DEC08	EUR/USD	70,500,000.00	1.4100000	
	Exp	12/12/08	10:00	NY Call/ Euro	Premium Amount	9/16/08	1,438,750.00CR USD
							Net Amount Due USD 1,438,750.00CR*
9/12/08	B	50,000,000.00	16MAR09	EUR/USD	69,550,000.00	1.3910000	
	Exp	3/12/09	10:00	NY Call/ Euro	Premium Amount	9/16/08	1,991,250.00DB USD
9/12/08	S	110,750,000.00	16MAR09	EUR/USD	172,050,125.00	1.5535000	
	Exp	3/12/09	10:00	NY Call/ Euro	Premium Amount	9/16/08	617,431.25CR USD
							Net Amount Due USD 1,373,818.75DB*
9/12/08	S	110,750,000.00	16MAR09	EUR/USD	138,160,625.00	1.2475000	
	Exp	3/12/09	10:00	NY Put / Euro	Premium Amount	9/16/08	664,500.00CR USD
9/12/08	B	50,000,000.00	16MAR09	EUR/USD	69,550,000.00	1.3910000	
	Exp	3/12/09	10:00	NY Put / Euro	Premium Amount	9/16/08	2,198,750.00DB USD
							Net Amount Due USD 1,534,250.00DB*
9/12/08	B	20,000,000.00	16MAR09	USD/INR	890,000,000.00	44.500000	
	Exp	3/12/09	12:00	MUM /Call Euro	Premium Amount	9/16/08	198,000.00DB USD
							Net Amount Due USD 198,000.00DB*
9/12/08	S	1,000,000.00	16SEP09	XAG/USD	6,900,000.00	6.90000	
	Exp	9/14/09	9:30	NY Put / Euro	Premium Amount	9/16/08	277,700.00CR USD
							Net Amount Due USD 277,700.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	1,000,000.00DB	17SEP08	EUR/JPY	151,026,000CR	DELY 151.02600	
9/12/08	B	75,000,000.00CR	17SEP08	USD/JPY	8,025,000,000DB	DELY 107.00000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	10,000,000.00	17SEP10	USD/KRW	10,980,500,000.00	1098.05000	
	Exp	9/15/10	15:30	SEO /Call Euro	Premium Amount	9/17/08	592,125.00CR USD
							Net Amount Due USD 592,125.00CR*
9/12/08	S	10,000,000.00	17SEP10	USD/KRW	10,980,500,000.00	1098.05000	
	Exp	9/15/10	15:30	SEO /Put Euro	Premium Amount	9/17/08	592,125.00CR USD
							Net Amount Due USD 592,125.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
8/14/08	S	2,000,000.00DB	19SEP08	USD/COP	3,750,000,000.00CR	TYPE 1875.0000	
8/14/08	S	8,000,000.00DB	19SEP08	USD/COP	15,008,000,000.00CR	TYPE 1876.0000	
Net		10,000,000.00DB*			18,758,000,000.00CR*		
8/15/08	B	13,000,000.00CR	19SEP08	USD/ZAR	103,279,800.00DB	TYPE 7.9446000	
9/03/08	B	34,894,395.00CR	19SEP08	USD/XAU	43,500.00DB	TYPE 802.17000	
6/18/08	S	70,000,000.00DB	22SEP08	USD/BRL	115,430,000.00CR	TYPE 1.6490000	
8/13/08	S	5,000,000.00DB	22SEP08	USD/CLP	2,592,500,000.00CR	TYPE 518.50000	
8/18/08	S	13,000,000.00DB	22SEP08	USD/CLP	6,773,000,000.00CR	TYPE 521.00000	
8/18/08	S	3,000,000.00DB	22SEP08	USD/CLP	1,565,250,000.00CR	TYPE 521.75000	
Net		16,000,000.00DB*			8,338,250,000.00CR*		

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Source: eDoc

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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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.									
						Net Amount Due	EUR	800,625.00CR*	
9/11/08	S	37,500,000.00	16OCT08	EUR/JPY		5,523,750,000	147.30000		
	Exp	10/14/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	744,375.00CR	EUR
						Net Amount Due	EUR	744,375.00CR*	
9/11/08	B	75,000,000.00	17SEP08	USD/JPY		8,025,000,000	107.00000		
	Exp	9/12/08	10:00	NY /Put	Euro	Premium Amount	9/16/08	256,875.00DB	USD
						Net Amount Due	USD	256,875.00DB*	
9/11/08	S	75,000,000.00	22SEP08	USD/JPY		8,070,000,000	107.60000		
	Exp	9/18/08	10:00	NY /Put	Euro	Premium Amount	9/16/08	405,000.00CR	USD
						Net Amount Due	USD	405,000.00CR*	
9/11/08	B	25,000,000.00	14OCT08	USD/JPY		2,656,250,000	106.25000		
	Exp	10/09/08	10:00	NY /Call	Euro	Premium Amount	9/16/08	380,000.00DB	USD
						Net Amount Due	USD	380,000.00DB*	
9/11/08	B	25,000,000.00	14OCT08	USD/JPY		2,656,250,000	106.25000		
	Exp	10/09/08	10:00	NY /Put	Euro	Premium Amount	9/16/08	402,500.00DB	USD
						Net Amount Due	USD	402,500.00DB*	
9/11/08	B	75,000,000.00	16DEC08	USD/JPY		7,935,000,000	105.80000		
	Exp	12/12/08	10:00	NY /Call	Euro	Premium Amount	9/16/08	1,721,250.00DB	USD
						Net Amount Due	USD	1,721,250.00DB*	
9/11/08	B	75,000,000.00	16DEC08	USD/JPY		7,935,000,000	105.80000		
	Exp	12/12/08	10:00	NY /Put	Euro	Premium Amount	9/16/08	1,841,250.00DB	USD
						Net Amount Due	USD	1,841,250.00DB*	
9/11/08	B	15,000,000.00	16SEP09	USD/JPY		1,560,750,000	104.05000		
	Exp	9/14/09	10:00	NY /Call	Euro	Premium Amount	9/16/08	559,875.00DB	USD
						Net Amount Due	USD	559,875.00DB*	
9/11/08	B	15,000,000.00	16SEP09	USD/JPY		1,560,750,000	104.05000		
	Exp	9/14/09	10:00	NY /Put	Euro	Premium Amount	9/16/08	635,250.00DB	USD
						Net Amount Due	USD	635,250.00DB*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	427,000.00CR	16SEP08	AUD/USD		345,938.32DB	DELV	.81016000	
9/12/08	B	2,656,000.00CR	16SEP08	AUD/USD		2,151,838.08DB	DELV	.81018000	
Net		3,083,000.00CR*				2,497,776.40DB*			
9/12/08	B	3,000,000.00CR	16SEP08	EUR/USD		4,216,530.00DB	DELV	1.4055100	
9/12/08	S	16,500,000.00DB	16SEP08	EUR/USD		23,278,200.00CR	DELV	1.4108000	
9/12/08	S	9,900,000.00DB	16SEP08	EUR/USD		13,969,890.00CR	DELV	1.4111000	
9/12/08	B	24,000,000.00CR	16SEP08	EUR/USD		33,871,200.00DB	DELV	1.4113000	
Net		600,000.00CR*				839,640.00DB*			
9/12/08	B	3,000,000.00CR	16SEP08	GBP/USD		5,302,500.00DB	DELV	1.7675000	
9/12/08	S	732,000.00DB	16SEP08	GBP/USD		1,308,288.96CR	DELV	1.7872800	
9/12/08	S	800,000.00DB	16SEP08	GBP/USD		1,429,856.00CR	DELV	1.7873200	
Net		1,468,000.00CR*				2,564,355.04DB*			
9/12/08	B	20,281,250.00CR	16SEP08	USD/XAU		25,000.00DB	DELV	811.25000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	30,000,000.00	19SEP08	EUR/USD		42,000,000.00	1.4000000		
	Exp	9/17/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	160,500.00CR	USD
9/12/08	S	50,000,000.00	19SEP08	EUR/USD		70,000,000.00	1.4000000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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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.									
9/11/08	S	Exp 11/13/08	10:00	NY Put /	Euro	Premium Amount	9/15/08	497,500.00	CR EUR
		50,000,000.00	17NOV08	EUR/CHF		78,975,000.00	1.5795000		
		Exp 11/13/08	10:00	NY Put /	Euro	Premium Amount	9/15/08	498,750.00	CR EUR
							Net Amount Due	EUR	500,937.00
9/11/08	B	10,000,000.00	15DEC08	EUR/GBP		7,940,000.00	.794000		
		Exp 12/11/08	10:00	NY Call/	Euro	Premium Amount	9/15/08	177,750.00	DB EUR
							Net Amount Due	EUR	177,750.00
9/11/08	B	10,000,000.00	15DEC08	EUR/GBP		7,940,000.00	.794000		
		Exp 12/11/08	10:00	NY Put /	Euro	Premium Amount	9/15/08	168,500.00	DB EUR
							Net Amount Due	EUR	168,500.00
9/11/08	S	50,000.00	30SEP08	XAU/USD		38,750,000.00	775.00000		
		Exp 9/26/08	9:30	NY Call/	Euro	Premium Amount	9/15/08	542,500.00	CR USD
9/11/08	S	50,000.00	30SEP08	XAU/USD		38,750,000.00	775.00000		
		Exp 9/26/08	9:30	NY Call/	Euro	Premium Amount	9/15/08	494,000.00	CR USD
							Net Amount Due	USD	1,036,500.00
9/11/08	B	50,000.00	30SEP08	XAU/USD		34,000,000.00	680.00000		
		Exp 9/26/08	9:30	NY Put /	Euro	Premium Amount	9/15/08	170,500.00	DB USD
							Net Amount Due	USD	170,500.00
9/11/08	B	100,000.00	16MAR09	XAU/USD		85,000,000.00	850.00000		
		Exp 3/12/09	9:30	NY Call/	Euro	Premium Amount	9/15/08	3,074,000.00	DB USD
							Net Amount Due	USD	3,074,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/06	B	4,000,000.00	16SEP08	USD/JPY		430,560,000	107.64000		
8/31/07	S	25,000,000.00	16SEP08	USD/JPY		2,694,250,000	107.77000		
9/11/08	B	2,500,000.00	16SEP08	USD/JPY		266,645,000	106.65800		
9/11/08	S	5,000,000.00	16SEP08	USD/JPY		534,250,000	106.85000		
9/11/08	B	100,000,000.00	16SEP08	USD/JPY		10,875,000,000	108.75000		
Net		97,500,000.00				10,607,395,000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	25,000,000.00	24OCT08	CHF/JPY		2,355,000,000	94.200000		
		Exp 10/22/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	455,000.00	CR CHF
							Net Amount Due	CHF	455,000.00
9/11/08	S	25,000,000.00	24OCT08	CHF/JPY		2,355,000,000	94.200000		
		Exp 10/22/08	10:00	NY Put /	Euro	Premium Amount	9/16/08	425,000.00	CR CHF
							Net Amount Due	CHF	425,000.00
9/11/08	B	15,000,000.00	16MAR09	CHF/JPY		1,401,000,000	93.400000		
		Exp 3/12/09	15:00	TOK Call/	Euro	Premium Amount	9/16/08	469,875.00	DB CHF
							Net Amount Due	CHF	469,875.00
9/11/08	B	15,000,000.00	16MAR09	CHF/JPY		1,401,000,000	93.400000		
		Exp 3/12/09	15:00	TOK Put /	Euro	Premium Amount	9/16/08	424,875.00	DB CHF
							Net Amount Due	CHF	424,875.00
9/11/08	S	37,500,000.00	16OCT08	EUR/JPY		5,523,750,000	147.30000		
		Exp 10/14/08	10:00	NY Call/	Euro	Premium Amount	9/16/08	800,625.00	CR EUR

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

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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.									
8/11/08	S	9,514,010.00	DB	15SEP08 USD/XAU	11,000.00	CR DELY	864.91	0000	
9/09/08	S	18,834,310.00	DB	15SEP08 USD/XAU	23,500.00	CR DELY	801.46	0000	
9/11/08	B	2,998,000.00	CR	15SEP08 AUD/USD	2,371,627.86	DB DELY	.791070	0000	
9/11/08	B	1,260,000.00	CR	15SEP08 AUD/USD	999,268.20	DB DELY	.793070	0000	
9/11/08	S	1,739,000.00	DB	15SEP08 AUD/USD	1,379,600.87	CR DELY	.793330	0000	
9/11/08	S	3,000,000.00	DB	15SEP08 AUD/USD	2,384,610.00	CR DELY	.794870	0000	
9/11/08	B	279,000.00	CR	15SEP08 AUD/USD	221,972.40	DB DELY	.795600	0000	
9/11/08	B	5,000,000.00	CR	15SEP08 AUD/USD	3,983,900.00	DB DELY	.796780	0000	
9/11/08	B	15,000,000.00	CR	15SEP08 AUD/USD	13,110,000.00	DB DELY	.874000	0000	
9/11/08	S	25,000,000.00	DB	15SEP08 AUD/USD	22,537,500.00	CR DELY	.901500	0000	
Net		5,202,000.00	DB*		5,614,942.41	CR*			
9/11/08	B	30,000,000.00	CR	15SEP08 EUR/CHF	47,970,000.00	DB DELY	1.599000		
9/11/08	B	5,000,000.00	CR	15SEP08 EUR/USD	6,973,700.00	DB DELY	1.394740		
9/11/08	B	2,100,000.00	CR	15SEP08 GBP/USD	3,678,360.00	DB DELY	1.751600		
9/11/08	S	3,000,000.00	DB	15SEP08 GBP/USD	5,269,980.00	CR DELY	1.756660		
Net		900,000.00	DB*		1,591,620.00	CR*			
9/11/08	B	15,000,000.00	CR	15SEP08 NZD/USD	10,455,000.00	DB DELY	.697000		
9/11/08	B	25,000,000.00	CR	15SEP08 NZD/USD	17,562,500.00	DB DELY	.702500		
Net		40,000,000.00	CR*		28,017,500.00	DB*			
9/11/08	B	5,000,000.00	CR	15SEP08 USD/CHF	5,705,500.00	DB DELY	1.141100		
9/11/08	B	2,000,000.00	CR	15SEP08 USD/SGD	2,880,800.00	DB DELY	1.440400		
9/11/08	B	40,000,000.00	CR	15SEP08 USD/XAU	50,000.00	DB DELY	800.00	0000	
9/11/08	S	20,000,000.00	DB	15SEP08 USD/ZAR	157,460,000.00	CR DELY	7.873000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	50,000,000.00	16MAR09	AUD/USD	41,525,000.00		.830500		
		Exp 3/12/09 10:00 NY	Call/	Euro	Premium Amount		9/15/08	538,750.00	DB USD
						Net Amount Due	USD	538,750.00	DB*
9/11/08	S	50,000,000.00	16MAR09	AUD/USD	36,400,000.00		.728000		
		Exp 3/12/09 10:00 NY	Put /	Euro	Premium Amount		9/15/08	706,250.00	CR USD
						Net Amount Due	USD	706,250.00	CR*
9/11/08	S	50,000,000.00	17NOV08	EUR/CHF	78,925,000.00		1.578500		
		Exp 11/13/08 10:00 NY	Call/	Euro	Premium Amount		9/15/08	522,500.00	CR EUR
9/11/08	S	50,000,000.00	17NOV08	EUR/CHF	78,975,000.00		1.579500		
		Exp 11/13/08 10:00 NY	Call/	Euro	Premium Amount		9/15/08	520,000.00	CR EUR
9/11/08	B	62,500,000.00	17NOV08	EUR/CHF	100,468,750.00		1.607500		
		Exp 11/13/08 10:00 NY	Call/	Euro	Premium Amount		9/15/08	251,563.00	DB EUR
9/11/08	B	62,500,000.00	17NOV08	EUR/CHF	100,531,250.00		1.608500		
		Exp 11/13/08 10:00 NY	Call/	Euro	Premium Amount		9/15/08	250,000.00	DB EUR
						Net Amount Due	EUR	540,937.00	CR*
9/11/08	B	62,500,000.00	17NOV08	EUR/CHF	96,968,750.00		1.551500		
		Exp 11/13/08 10:00 NY	Put /	Euro	Premium Amount		9/15/08	246,875.00	DB EUR
9/11/08	B	62,500,000.00	17NOV08	EUR/CHF	97,031,250.00		1.552500		
		Exp 11/13/08 10:00 NY	Put /	Euro	Premium Amount		9/15/08	248,438.00	DB EUR
9/11/08	S	50,000,000.00	17NOV08	EUR/CHF	78,925,000.00		1.578500		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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----- 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.

9/05/08	S	10,000,000.00	DB	26SEP08 USD/COP	20,472,500,000.00	CR TYPE 2047.2500	
9/04/08	S	3,562,108.00	DB	29SEP08 USD/XAU	4,400.00	CR TYPE 809.57000	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.

7/31/08	B	8,000,000.00	CR	4SEP08 USD/ARS	24,504,000.00	DB NDF 3.0630000	
Net		90,867.07	DB*			0CR*	
9/05/08	B	10,000,000.00	CR	11SEP08 USD/COP	20,420,000,000.00	DB NDF 2042.0000	
Net		141,171.47	CR*			0CR*	
8/11/08	S	2,000,000.00	DB	15SEP08 USD/ARS	6,170,000.00	CR NDF 3.0850000	
8/11/08	S	5,000,000.00	DB	15SEP08 USD/ARS	15,447,500.00	CR NDF 3.0895000	
Net		25,487.98	DB*			0CR*	
9/12/08	S	2,000,000.00	DB	15SEP08 USD/PEN	5,944,000.00	CR NDF 2.972000	
Net		1,277.78	DB*			0CR*	
5/29/08	S	20,000,000.00	DB	17SEP08 USD/ARS	63,810,000.00	CR NDF 3.1905000	
Net		659,845.88	CR*			0CR*	

				Foreign Exchange Settlement Summary		
		CURR		LONG	SHORT	NET
	USD	91,443,200.00	CR	12,562,108.00	DB	78,881,092.00
	JPY	2,656,250,000.00	DB	681,375,000.00	DB	3,337,625,000.00
	XAU	4,400.00	CR	30,000.00	DB	25,600.00
	TRY	12,750,000.00	DB	42,694,000.00	DB	55,444,000.00
	CLP		0CR	2,597,500,000.00	DB	2,597,500,000.00
	COP	29,952,500,000.00	CR	20,420,000,000.00	DB	9,532,500,000.00
	ARS	85,427,500.00	CR	40,066,500.00	DB	45,361,000.00
	PEN	5,944,000.00	CR		0CR	5,944,000.00

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

9/02/08	CURRENCY RECEIVED	9/02/08	JPY	681,375,000.00	CR
9/02/08	CURRENCY RECEIVED	9/02/08	USD	130,000.00	CR
9/02/08	CURRENCY DELIVERED	9/02/08	USD	6,250,000.00	DB
9/04/08	CURRENCY RECEIVED	9/04/08	USD	90,867.07	CR
9/08/08	CURRENCY DELIVERED	9/08/08	USD	133,400.00	DB
9/11/08	CURRENCY DELIVERED	9/11/08	USD	141,171.47	DB
9/12/08	CURRENCY RECEIVED	9/12/08	USD	182,750.00	CR
9/12/08	CURRENCY RECEIVED	9/12/08	USD	194,250.00	CR
9/15/08	MKT_OP_XIT DEAL NUMBER 9938674	9/15/08	USD	2,000,000.00	CR
9/15/08	CURRENCY RECEIVED	9/15/08	TRY	18,311,550.00	CR
9/15/08	CURRENCY RECEIVED	9/15/08	TRY	11,632,450.00	CR
9/15/08	CURRENCY DELIVERED	9/15/08	USD	12,900,000.00	DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	8,300,000.00	DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,000,000.00	DB
				Total Cash	JPY 681,375,000.00
				Total Cash	TRY 29,944,000.00
				Total Cash	USD 27,126,704.40

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

ARG PESO	15,562,500.00	DB*
CHILE PESO	2,597,500,000.00	DB*
COLOM PESO	29,952,500,000.00	CR*
J YEN		CR*
NW TR LIRA		0CR*
US DOLLAR	1,004,172.12	CR*

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

----- 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
		Exp 9/15/08	10:00 NY	/Call Euro		9/19/07	
		09/14/07 Trade expired					
9/15/08	S	78,000,000.00	17SEP08	USD/JPY	8,580,000,000	110.00000	
		Exp 9/15/08	10:00 NY	/Put Euro		9/19/07	
		06/18/08 Trade expired					
9/18/08	B	20,000.00	22SEP08	XAU/USD	19,600,000.00	980.00000	
		Exp 9/18/08	9:30 NY	Call/ Euro		6/20/08	
		06/18/08 Trade expired					
9/18/08	S	20,000.00	22SEP08	XAU/USD	16,680,000.00	834.00000	
		Exp 9/18/08	9:30 NY	Put / Euro		6/20/08	
		09/04/08 Trade expired					
9/25/08	S	20,000.00	29SEP08	XAU/USD	17,060,000.00	853.00000	
		Exp 9/25/08	9:30 NY	Call/ Euro		9/08/08	
		08/29/08 Trade expired					
9/30/08	B	25,000,000.00	2OCT08	USD/JPY	2,656,250,000	106.25000	
		Exp 9/30/08	15:00 TOK	/Call Euro		9/02/08	

----- 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.							
8/29/08	B	25,000,000.00	2OCT08	USD/JPY	2,656,250,000	106.25000	
		Exp 9/30/08	15:00 TOK	/Call Euro	Premium Amount	9/02/08	130,000.00DB USD
					Net Amount Due	USD	130,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/01/08	B	6,250,000.00	2SEP08	USD/JPY	681,375,000	109.02000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/05/08	S	20,000.00	29SEP08	XAU/USD	17,060,000.00	853.00000	
		Exp 9/25/08	9:30 NY	Call/ Euro	Premium Amount	9/08/08	133,400.00CR USD
					Net Amount Due	USD	133,400.00CR*
9/11/08	B	10,000,000.00	14OCT08	USD/TRY	12,750,000.00	1.27500	
		Exp 10/13/08	12:00 LDN	/Call Euro	Premium Amount	9/12/08	182,750.00DB USD
					Net Amount Due	USD	182,750.00DB*
9/11/08	B	10,000,000.00	14OCT08	USD/TRY	12,750,000.00	1.27500	
		Exp 10/13/08	12:00 LDN	/Put Euro	Premium Amount	9/12/08	194,250.00DB USD
					Net Amount Due	USD	194,250.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/14/07	B	12,900,000.00	15SEP08	USD/TRY	18,311,550.00	1.41950	
9/12/08	B	8,300,000.00	15SEP08	USD/TRY	11,632,450.00	1.40150	
6/18/08	B	8,933,200.00	22SEP08	USD/XAU	10,000.00	893.32000	
8/20/08	B	5,000,000.00	22SEP08	USD/CLP	2,597,500,000.00	519.50000	
8/21/08	S	5,000,000.00	22SEP08	USD/COP	9,480,000,000.00	1896.0000	
6/23/08	B	5,000,000.00	24SEP08	USD/ARS	15,562,500.00	3.1125000	

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS

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

FUTURES/FOREIGN EXCHANGE CONFIRMATION

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US NON-SEGREGATED ACCOUNT

LEHMAN BROTHERS COMMERCIAL CORP AS PRINCIPAL.
LEHMAN BROTHERS INC. PROVIDES OPERATIONS SERVICES ONLY.

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

J YEN CR
NW TR LIRA OCR
US DOLLAR OCR

- - - - - 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

The following options positions have expired or were abandoned.

9/14/07 S	78,000,000.00	17SEP08	USD/JPY	8,580,000,000	110.00000	
Exp 9/15/08 10:00 NY			/Call Euro		9/19/07	
9/14/07 S	78,000,000.00	17SEP08	USD/JPY	8,580,000,000	110.00000	
Exp 9/15/08 10:00 NY			/Put Euro		9/19/07	

- - - - - 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.

9/12/08 B	8,300,000.00	CR 15SEP08	USD/TRY	11,632,450.00	DB DELY	1.40150
9/13/07 B	12,900,000.00	CR 15SEP08	USD/TRY	18,311,550.00	DB DELY	1.41950
Net	21,200,000.00	CR*		29,944,000.00	DB*	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.

8/11/08 S	2,000,000.00	DB 15SEP08	USD/ARS	6,170,000.00	CR NDF	3.0850000
8/11/08 S	5,000,000.00	DB 15SEP08	USD/ARS	15,447,500.00	CR NDF	3.0895000
Net	25,487.98	DB*		0CR*		
9/11/08 S	2,000,000.00	DB 15SEP08	USD/PEN	5,944,000.00	CR NDF	2.972000
Net	1,277.78	DB*		0CR*		

- - - - - 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 TRY	18,311,550.00	CR
	CSFPGB2LXXX					
9/15/08 CURRENCY RECEIVED				9/15/08 TRY	11,632,450.00	CR
	CSFPGB2LXXX					
9/15/08 CURRENCY DELIVERED				9/15/08 USD	12,900,000.00	DB
	035021562					
9/15/08 CURRENCY DELIVERED				9/15/08 USD	8,300,000.00	DB
	143500326					
9/15/08 CURRENCY DELIVERED				9/15/08 USD	2,000,000.00	DB
	143500327					
10/02/07 MKT_OP_XIT DEAL NUMBER 9938674				9/15/08 USD	2,000,000.00	CR

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

J YEN CR*

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**



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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y										
9/17/08	CURRENCY DELIVERED					9/17/08	USD	2,812,416.82DB		
9/17/08	CURRENCY DELIVERED					9/17/08	USD	1,652,705.75DB		
9/17/08	CURRENCY DELIVERED					9/17/08	USD	712,834.41DB		
9/17/08	CURRENCY DELIVERED					9/17/08	USD	472,609.61DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,504,013.70DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	2,534,714.60DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,864,121.59DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	3,124,757.55DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	609,000.00DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,035,000.00DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	165,783.47DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	281,621.28DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	308,880.00DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,431.82DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	356,850.00DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	470,000.01DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	689,720.78DB		
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	1,172,084.14DB		
Total Cash							AUD	5,798.19DB**		
Total Cash							CHF	3,602,100.21CR**		
Total Cash							EUR	3,304,979.31DB**		
Total Cash							HUF	493,762,477.92DB**		
Total Cash							ILS	1,606,183.06CR**		
Total Cash							JPY	526,364,166CR**		
Total Cash							MXN	33,255,014.13DB**		
Total Cash							PLN	6,734,301.69CR**		
Total Cash							SGD	529,792.62CR**		
Total Cash							TRY	15,448,979.67CR**		
Total Cash							USD	13,304,205.26DB**		
Total Cash							ZAR	2,409,696.43CR**		
- - - CLOSING ACCOUNT BALANCES - - - -										
AUS DOLLAR								0CR*		
SWISSFRANC								0CR*		
EURO								.39CR*		
HUN FORINT								0CR*		
ISR SHEKEL								0CR*		
J YEN								CR*		
MEX PESO								0CR*		
RINGGIT								2,898,064.15CR*		
POL ZLOTY								0CR*		
RUSS RUBLE								8,666,190.00CR*		
SIN DOLLAR								0CR*		
NW TR LIRA								0CR*		
US DOLLAR								1,232,058.03DB*		
SA RAND								0CR*		
- - - - - 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
9/05/08	B	2,566,000.00CR	17DEC08	EUR/CZK			63,593,178.00DB	TYPE	24.783000	113,853.05DB USD
							Net Present Value			113,853.05DB* USD
							Undiscounted MTM	24.021900	1952,981.06DB*	CZK
							Undiscounted MTM In Base		114,841.75DB*	USD
9/02/08	S	1,284,000.00DB	17DEC08	EUR/HUF			310,111,680.00CR	TYPE	241.52000	24,427.79DB USD
							Net Present Value			24,427.79DB* USD
							Undiscounted MTM	244.84628	4270,946.35DB*	HUF
							Undiscounted MTM In Base		24,639.94DB*	USD
- - - - C O N T I N U E D O N N E X T P A G E - - - -										

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY RECEIVED			9/17/08	TRY	841,343.58CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	1,427,734.56CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	2,733,264.00CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	4,653,936.01CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	255,923.68CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	434,695.74CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	832,931.40CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	1,416,345.00CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	881,776.17CR			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	584,618.09CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	310,200.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	230,580.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	1,105,600.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	1,880,000.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	744,458.14CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	456,727.63CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	91,770.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	155,610.00CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	2,771,185.13CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	4,668,513.46CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	6,876.61CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	1,508,473.82CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	2,541,537.67CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	493,531.40CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	839,457.55CR			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	ZAR	2,409,696.43CR			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	AUD	7,322.94DB			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	CHF	323,941.86DB			
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	CHF	240,794.69DB			
9/17/08	CURRENCY DELIVERED			9/17/08	EUR	57,000.00DB			
9/17/08	CURRENCY DELIVERED			9/17/08	EUR	97,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	1,769,848.88DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	2,981,599.18DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	984,707.76DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	1,659,075.44DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	326,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	EUR	554,500.00DB			
9/17/08	CURRENCY DELIVERED			9/17/08	HUF	182,896,866.82DB			
9/17/08	CURRENCY DELIVERED			9/17/08	HUF	310,865,611.10DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	MXN	11,368,221.44DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	MXN	19,330,912.00DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	MXN	948,149.29DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	MXN	1,607,731.40DB			
9/17/08	CURRENCY DELIVERED			9/17/08	PLN	1,544,876.48DB			
9/17/08	CURRENCY DELIVERED			9/17/08	PLN	2,624,628.85DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	SGD	1,064,202.91DB			
9/17/08	CLS - CURRENCY RECEIVED			9/17/08	SGD	652,892.15DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	399,462.40DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	673,030.40DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	693,000.00DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	1,176,000.00DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	2,253,866.58DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	3,837,664.72DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	216,847.72DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	368,323.79DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	691,000.00DB			
9/17/08	CURRENCY DELIVERED			9/17/08	USD	1,175,000.00DB			
- - - - C O N T I N U E D O N N E X T P A G E - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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IR NUMBER	ACCOUNT
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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	USD	36,218,000.00	DB
9/15/08	CURRENCY DELIVERED					9/15/08	USD	52,106,250.00	DB
9/22/08	CURRENCY DELIVERED					9/22/08	EUR	2,800,000.00	DB
						Total Cash	EUR	92,253,125.00	CR**
						Total Cash	HUF	1,310,250,000.00	DB**
						Total Cash	NZD	30,000,000.00	CR**
						Total Cash	TRY	35,810,000.00	DB**
						Total Cash	USD	126,336,055.00	DB**
CLOSING ACCOUNT BALANCES									
CAN DOLLAR		11,329,425.00DB*							
EURO		7,500,000.50CR*							
POUND STG		11,000,000.00DB*							
HUN FORINT		0CR*							
J YEN		4,380,051,200DB*							
NZ DOLLAR		0CR*							
NW TR LIRA		18,752,040.00DB*							
US DOLLAR		72,194,800.00CR*							
SA RAND		0CR*							
I N V E N T O R Y O F F O R W A R D D U E C A S H									
9/30/08	MKT_OP_XIT DEAL NUMBER 10476878					11/28/08	USD	1,000,000.00	CR
9/30/08	MKT_OP_XIT DEAL NUMBER 10476878					11/28/08	USD	1,000,000.00	DB
						Net Amount Due	11/28/08	USD	0CR *
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	
5/19/04	B	37,500,000.00	23MAY11	AUD/JPY		1,912,500,000	51.000000	8,311,990.86	CR USD
		Exp 5/19/11 15:00	TOK Call/		Euro				USD
						Market Rate	23.573692		USD
						Net Market Value @	106.02401	8,311,990.86	CR USD
5/19/04	B	37,500,000.00	23MAY11	AUD/JPY		1,912,500,000	51.000000	892,157.70	CR USD
		Exp 5/19/11 15:00	TOK Put /		Euro				USD
						Market Rate	2.530254		USD
						Net Market Value @	106.02401	892,157.70	CR USD
5/26/04	B	25,000,000.00	30MAY14	AUD/JPY		1,052,500,000	42.100000	5,473,871.11	CR USD
		Exp 5/28/14 15:00	TOK Call/		Euro				USD
						Market Rate	23.286723		USD
						Net Market Value @	106.02401	5,473,871.11	CR USD
5/26/04	B	25,000,000.00	30MAY14	AUD/JPY		1,052,500,000	42.100000	885,887.06	CR USD
		Exp 5/28/14 15:00	TOK Put /		Euro				USD
						Market Rate	3.768705		USD
						Net Market Value @	106.02401	885,887.06	CR USD
8/20/08	B	5,500,000.00	22AUG11	CHF/TRY		8,247,250.00	1.49950	825,504.50	CR USD
		Exp 8/19/11 12:00	LDN Call/		Euro				USD
						Market Rate	.18915		USD
						Net Market Value @	1.27055	825,504.50	CR USD
8/20/08	B	5,500,000.00	22AUG11	CHF/TRY		8,247,250.00	1.49950	468,629.27	CR USD
		Exp 8/19/11 12:00	LDN Put /		Euro				USD
						Market Rate	.10738		USD
						Net Market Value @	1.27055	468,629.27	CR USD
11/29/07	B	10,000,000.00	3DEC08	EUR/CHF		16,190,000.00	1.6190000	20,163.87	CR USD
		Exp 12/01/08 10:00	NY Call/		Euro				USD
						Market Rate	.0022665		USD
C O N T I N U E D O N N E X T P A G E									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/09/08	S	15,000,000.00	18SEP08	USD/JPY		1,605,000,000	107.00000	Net Amount Due	USD 124,875.00CR*
	Exp	9/16/08	10:00	NY	/Put Euro	Premium Amount	9/11/08		132,000.00CR USD
9/09/08	S	15,000,000.00	14OCT08	USD/JPY		1,608,000,000	107.20000	Net Amount Due	USD 132,000.00CR*
	Exp	10/09/08	10:00	NY	/Call Euro	Premium Amount	9/11/08		213,750.00CR USD
9/09/08	S	15,000,000.00	14OCT08	USD/JPY		1,608,000,000	107.20000	Net Amount Due	USD 213,750.00CR*
	Exp	10/09/08	10:00	NY	/Put Euro	Premium Amount	9/11/08		227,625.00CR USD
								Net Amount Due	USD 227,625.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	S	5,000,000.00	DB 11SEP08	USD/TRY		7,200,000.00	CR DELY 1.44000		
9/12/07	S	26,000,000.00	DB 15SEP08	EUR/USD		36,218,000.00	CR DELY 1.3930000		
9/11/08	S	37,500,000.00	DB 15SEP08	EUR/USD		52,106,250.00	CR DELY 1.3895000		
9/11/08	B	15,000,000.00	CR 15SEP08	EUR/USD		22,312,500.00	DB DELY 1.4875000		
Net		22,500,000.00	DB*			29,793,750.00	CR*		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	15,000,000.00	22SEP08	EUR/GBP		11,925,000.00	.795000		
	Exp	9/18/08	10:00	NY	Call/ Euro	Premium Amount	9/15/08		77,250.00CR EUR
9/11/08	S	15,000,000.00	22SEP08	EUR/GBP		11,925,000.00	.795000	Net Amount Due	EUR 77,250.00CR*
	Exp	9/18/08	10:00	NY	Put / Euro	Premium Amount	9/15/08		76,875.00CR EUR
9/11/08	B	60,000,000.00	15OCT08	EUR/USD		83,610,000.00	1.3935000	Net Amount Due	EUR 76,875.00CR*
	Exp	10/13/08	10:00	NY	Call/ Euro	Premium Amount	9/15/08		1,281,000.00DB USD
9/11/08	B	60,000,000.00	15OCT08	EUR/USD		83,610,000.00	1.3935000	Net Amount Due	USD 1,281,000.00DB*
	Exp	10/13/08	10:00	NY	Put / Euro	Premium Amount	9/15/08		1,281,000.00DB USD
								Net Amount Due	USD 1,281,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	5,000,000.00	DB 15SEP08	USD/TRY		7,015,000.00	CR DELY 1.40300		
9/20/07	S	11,000,000.00	DB 22SEP08	GBP/USD		21,744,800.00	CR TYPE 1.9768000		
1/31/08	B	11,250,000.00	CR 22SEP08	USD/CAD		11,329,425.00	DB TYPE 1.0070600		
7/18/08	B	2,800,000.00	CR 22SEP08	EUR/TRY		5,402,040.00	DB TYPE 1.92930		
9/20/07	B	39,200,000.00	CR 25SEP08	USD/JPY		4,380,051,200	DB TYPE 111.73600		
8/27/08	B	7,500,000.00	CR 29SEP08	EUR/TRY		13,350,000.00	DB TYPE 1.78000		
Recap of Realized Gains/Losses							EUR	1,246,875.00	CR
Recap of Realized Gains/Losses							USD	3,023,375.00	DB
- - - - - Foreign Exchange Settlement Summary - - - - -									
				CURR		LONG		SHORT	NET
				NZD		0CR		30,000,000.00	DB
								30,000,000.00	DB*
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

- - - - - 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		
					Premium in Base @		108,478.37CR	USD	
9/11/08	S	37,500,000.00	DB 15SEP08	EUR/USD	52,106,250.00	CR DELY	1.3895000		
9/11/08	B	15,000,000.00	CR 15SEP08	EUR/USD	22,312,500.00	DB DELY	1.4875000		
9/11/08	B	60,000,000.00	15OCT08	EUR/USD	83,610,000.00		1.3935000		
		Exp 10/13/08	10:00 NY	Call/ Euro			9/15/08		
9/11/08	B	60,000,000.00	15OCT08	EUR/USD	83,610,000.00		1.3935000		
		Exp 10/13/08	10:00 NY	Put / Euro			9/15/08		
		09/13/07 Trade expired							
9/12/08	B	5,000,000.00	15SEP08	USD/TRY	7,015,000.00		1.40300		
		Exp 9/12/08	0:00 L12	/Call Euro			9/14/07		
		09/13/07 Trade expired							
9/12/08	B	5,000,000.00	15SEP08	USD/TRY	7,015,000.00		1.40300		
		Exp 9/12/08	0:00 L12	/Put Euro			9/14/07		
9/12/08	S	5,000,000.00	DB 15SEP08	USD/TRY	7,015,000.00	CR DELY	1.40300		
		03/13/08 Trade expired							
9/15/08	S	15,000,000.00	17SEP08	USD/JPY	1,484,250,000		98.95000		
		Exp 9/15/08	10:00 NY	/Call Euro			3/17/08		
		03/13/08 Trade expired							
9/15/08	S	15,000,000.00	17SEP08	USD/JPY	1,484,250,000		98.95000		
		Exp 9/15/08	10:00 NY	/Put Euro			3/17/08		
		09/09/08 Trade expired							
9/16/08	S	15,000,000.00	18SEP08	USD/JPY	1,605,000,000		107.00000		
		Exp 9/16/08	10:00 NY	/Call Euro			9/11/08		
		09/09/08 Trade expired							
9/16/08	S	15,000,000.00	18SEP08	USD/JPY	1,605,000,000		107.00000		
		Exp 9/16/08	10:00 NY	/Put Euro			9/11/08		
		09/19/07 Trade expired							
9/18/08	B	50,000,000.00	22SEP08	GBP/USD	110,300,000.00		2.2060000		
		Exp 9/18/08	10:00 NY	Call/ Euro			9/21/07		
		09/19/07 Trade expired							
9/18/08	S	50,000,000.00	22SEP08	GBP/USD	87,975,000.00		1.7595000		
		Exp 9/18/08	10:00 NY	Put / Euro			9/21/07		
		08/19/08 Trade expired							
9/18/08	B	5,000,000.00	22SEP08	USD/ZAR	39,477,500.00		7.8955000		
		Exp 9/18/08	10:00 NY	/Call Euro			8/21/08		
		08/19/08 Trade expired							
9/18/08	B	5,000,000.00	22SEP08	USD/ZAR	39,477,500.00		7.8955000		
		Exp 9/18/08	10:00 NY	/Put Euro			8/21/08		
		09/11/08 Trade expired							
9/18/08	S	15,000,000.00	22SEP08	EUR/GBP	11,925,000.00		.795000		
		Exp 9/18/08	10:00 NY	Call/ Euro			9/15/08		

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/05/08	CURRENCY DELIVERED			9/05/08	USD	821,398.11	CR
9/05/08	CURRENCY DELIVERED			9/05/08	USD	186,685.84	CR
9/05/08	CURRENCY RECEIVED			9/05/08	USD	50,000.00	CR
9/05/08	CURRENCY RECEIVED			9/05/08	USD	627,000.00	CR
9/05/08	CURRENCY DELIVERED			9/05/08	USD	1,507,834.41	DB
9/05/08	CURRENCY DELIVERED			9/05/08	USD	4,889,000.00	DB
9/05/08	CURRENCY DELIVERED			9/05/08	USD	966,000.00	DB
9/05/08	CLS - CURRENCY RECEIVED			9/05/08	USD	368,666.85	DB
9/05/08	CLS - CURRENCY RECEIVED			9/05/08	USD	17,848,532.28	DB
9/05/08	CLS - CURRENCY RECEIVED			9/05/08	USD	3,052,443.22	DB
9/08/08	CURRENCY RECEIVED			9/08/08	MXN	1,000,000.00	CR
9/08/08	CURRENCY RECEIVED			9/08/08	PLN	1,957,212.00	CR
9/08/08	CURRENCY DELIVERED			9/08/08	USD	950,290.93	CR
9/08/08	CURRENCY DELIVERED			9/08/08	USD	42,306.34	CR
9/08/08	CURRENCY DELIVERED			9/08/08	USD	167,320.86	CR
9/08/08	CURRENCY DELIVERED			9/08/08	USD	793,164.21	DB
9/08/08	CURRENCY DELIVERED			9/08/08	USD	99,925,056.21	DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	60,651.81	CR
9/10/08	CURRENCY DELIVERED			9/10/08	USD	463,119.86	DB
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	GBP	150,000,000.00	CR
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	USD	88,075,000.00	CR
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	GBP	50,000,000.00	DB
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	USD	294,195,000.00	DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD	1,237,262.46	DB
9/15/08	CURRENCY RECEIVED			9/15/08	MXN	2,300,000,000.00	CR
9/15/08	CURRENCY DELIVERED			9/15/08	USD	194,760.81	CR
9/15/08	CURRENCY DELIVERED			9/15/08	USD	194,442,478.23	CR
9/15/08	CURRENCY DELIVERED			9/15/08	USD	51,335.86	CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	121,722,846.44	CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	MXN	1,300,000,000.00	DB
9/15/08	CURRENCY DELIVERED			9/15/08	PLN	442,201,084.00	DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	455,182.29	DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	221,238,938.05	DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	55,000,000,000.00	CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD	4,086,550.00	CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	523,370,889.16	CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	352,508,451.93	CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	55,000,000,000.00	DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	36,608,707,750.00	DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	1,801,550.00	DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	522,525,603.75	DB
				Total Cash	AUD	3,660,150.00	CR**
				Total Cash	EUR	21,748,680.00	CR**
				Total Cash	GBP	100,000,000.00	CR**
				Total Cash	HUF	701,419,188.80	DB**
				Total Cash	JPY	36,608,707,750.00	DB**
				Total Cash	MXN	457,611,359.00	CR**
				Total Cash	PLN	442,390,372.00	DB**
				Total Cash	SGD	20,442,000.00	CR**
				Total Cash	USD	244,741,534.72	CR**
- - - - CLOSING ACCOUNT BALANCES - - - - -							
AUS DOLLAR			0CR*				
BRAZ REAL			0CR*				
CHILE PESO		29,700,000,000.00	DB*				
EURO		51,737,000.00	DB*				
POUND STG		35,613,200.00	DB*				
HK DOLLAR		854,048,800.00	DB*				

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
		Exp 11/03/08 12:30 NY		/Call Euro	Premium Amount	9/05/08	50,000.00DB USD
						Net Amount Due USD	50,000.00DB*
9/03/08 S		185,564,996.58	5NOV08	USD/MXN	1,900,000,000.00	10.239000	
		Exp 11/03/08 12:30 NY		/Put Euro	Premium Amount	9/05/08	4,889,000.00CR USD
						Net Amount Due USD	4,889,000.00CR*
9/03/08 B		135,009,347.61	4DEC08	USD/MXN	1,386,546,000.00	10.270000	
		Exp 12/02/08 12:30 NY		/Call Euro	Premium Amount	9/05/08	627,000.00DB USD
						Net Amount Due USD	627,000.00DB*
9/03/08 S		129,644,319.78	4DEC08	USD/MXN	1,386,546,000.00	10.695000	
		Exp 12/02/08 12:30 NY		/Put Euro	Premium Amount	9/05/08	966,000.00CR USD
						Net Amount Due USD	966,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
1/10/08 B		793,164.21CR	8SEP08	USD/PLN	1,957,212.00DB DELY	2.4676000	
8/06/08 B		99,925,056.21CR	8SEP08	USD/MXN	1,000,000,000.00DB DELY	10.007500	
6/09/08 S		150,000,000.00DB	11SEP08	GBP/USD	294,195,000.00CR DELY	1.9613000	
9/09/08 B		50,000,000.00CR	11SEP08	GBP/USD	88,075,000.00DB DELY	1.7615000	
7/10/08 B		221,238,938.05CR	15SEP08	USD/MXN	2,300,000,000.00DB DELY	10.396000	
8/27/08 S		194,442,478.23DB	15SEP08	USD/PLN	442,201,084.00CR DELY	2.2742000	
9/11/08 S		121,722,846.44DB	15SEP08	USD/MXN	1,300,000,000.00CR DELY	10.680000	
1/24/08 B		522,525,603.75CR	16SEP08	USD/JPY	55,000,000,000DB DELY	105.25800	
1/31/08 S		523,370,889.16DB	16SEP08	USD/JPY	55,000,000,000CR DELY	105.08800	
4/25/08 S		352,508,451.93DB	16SEP08	USD/JPY	36,608,707,750CR DELY	103.85200	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08 S		137,000,000.00	16DEC08	GBP/USD	249,408,500.00	1.8205000	
		Exp 12/12/08 10:00 NY		Call/ Euro	Premium Amount	9/16/08	1,801,550.00CR USD
						Net Amount Due USD	1,801,550.00CR*
9/12/08 B		137,000,000.00	16DEC08	GBP/USD	237,763,500.00	1.7355000	
		Exp 12/12/08 10:00 NY		Put / Euro	Premium Amount	9/16/08	4,086,550.00DB USD
						Net Amount Due USD	4,086,550.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
8/07/08 B		109,376,404.21CR	18SEP08	USD/MXN	1,095,350,000.00DB DELY	10.014500	
8/14/08 B		28,263,000.00CR	18SEP08	EUR/USD	42,043,614.85DB DELY	1.4875850	
8/14/08 S		100,000,000.00DB	18SEP08	GBP/USD	186,810,500.00CR DELY	1.8681050	
8/14/08 B		17,654,307.13CR	18SEP08	USD/RON	42,156,720.00DB DELY	2.38790	
12/19/07 B		9,910,802.78CR	22SEP08	USD/CLP	5,000,000,000.00DB TYPE	504.50000	

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y					
9/12/08	CURRENCY DELIVERED	9/12/08	USD	576,250.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	606,875.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	330,000.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	421,000.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	153,750.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	26,250.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	28,125.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	112,500.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	890,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	5,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	28,112,000.00DB	
9/12/08	FAMILY NET VALUE 11SEP08	9/12/08	USD	8,578,772.14CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	CHF	80,500,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	CHF	7,956,750.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	2,339,750.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	USD	2,119,250.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	32,602,500.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	43,750,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	50,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	50,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	5,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	GBP	17,500,000.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,213,750.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,003,750.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	21,000.00DB	
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	AUD	10,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	AUD	15,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	50,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	10,875,000,000CR	
9/16/08	CURRENCY RECEIVED	9/16/08	USD	1,494,375.00CR	
9/16/08	CURRENCY RECEIVED	9/16/08	USD	1,554,375.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	50,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	23,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	100,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	25,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	1,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	3,281,100.00CR	
9/16/08	CURRENCY DELIVERED	9/16/08	CHF	24,000.00DB	
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	CHF	54,800,000.00DB	
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	CHF	26,100,400.00DB	
9/16/08	CURRENCY DELIVERED	9/16/08	JPY	9,125,000DB	
9/16/08	CURRENCY DELIVERED	9/16/08	JPY	15,760,000DB	
9/16/08	CURRENCY DELIVERED	9/16/08	JPY	4,480,000DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	10,780,000,000DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	2,720,000,000DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	106,540,000DB	
9/16/08	CLS - CURRENCY RECEIVED	9/16/08	NZD	5,000,000.00DB	
9/16/08	CURRENCY DELIVERED	9/16/08	USD	150,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	100,000,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	9,245,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	13,867,500.00DB	
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	71,325,000.00DB	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	32,000,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	4,800,000,000DB	
			Total Cash AUD	94,000,000.00DB**	
			Total Cash CAD	2,571,054.00DB**	
			Total Cash CHF	179,571,450.00DB**	

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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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.									
							Net Amount Due	USD	813,000.00CR*
9/10/08	S	25,000,000.00	14OCT08	GBP/USD		43,937,500.00	1.7575000		
		Exp 10/10/08	10:00 NY	Put /	Euro	Premium Amount	9/12/08		606,875.00CR USD
9/10/08	S	10,000,000.00	14OCT08	GBP/USD		17,620,000.00	1.7620000		
		Exp 10/10/08	10:00 NY	Put /	Euro	Premium Amount	9/12/08		245,750.00CR USD
							Net Amount Due	USD	852,625.00CR*
9/10/08	B	25,000,000.00	14SEP09	USD/JPY		2,611,250,000	104.45000		
		Exp 9/10/09	10:00 NY	/Call	Euro	Premium Amount	9/12/08		922,500.00DB USD
							Net Amount Due	USD	922,500.00DB*
9/10/08	B	25,000,000.00	14SEP09	USD/JPY		2,611,250,000	104.45000		
		Exp 9/10/09	10:00 NY	/Put	Euro	Premium Amount	9/12/08		1,051,250.00DB USD
							Net Amount Due	USD	1,051,250.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	25,000,000.00CR	12SEP08	USD/TRY		30,487,500.00DB	DELY 1.21950		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	20,000,000.00	12MAR09	USD/TRY		25,320,000.00	1.26600		
		Exp 3/11/09	12:00 LDN	/Call	Euro	Premium Amount	9/12/08		293,500.00DB USD
							Net Amount Due	USD	293,500.00DB*
9/11/08	S	20,000,000.00	12MAR09	USD/TRY		29,790,000.00	1.48950		
		Exp 3/11/09	12:00 LDN	/Put	Euro	Premium Amount	9/12/08		421,000.00CR USD
							Net Amount Due	USD	421,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	50,000,000.00CR	15SEP08	AUD/USD		43,750,000.00DB	DELY .87500000		
9/11/08	B	5,000,000.00CR	15SEP08	EUR/CHF		7,956,750.00DB	DELY 1.5913500		
9/11/08	B	50,000,000.00CR	15SEP08	EUR/CHF		80,500,000.00DB	DELY 1.6100000		
Net		55,000,000.00CR*				88,456,750.00DB*			
9/11/08	B	17,500,000.00CR	15SEP08	GBP/USD		32,602,500.00DB	DELY 1.8630000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	50,000,000.00	16MAR09	EUR/USD		69,200,000.00	1.3840000		
		Exp 3/12/09	10:00 NY	Call/	Euro	Premium Amount	9/15/08		2,003,750.00CR USD
							Net Amount Due	USD	2,003,750.00CR*
9/11/08	S	50,000,000.00	16MAR09	EUR/USD		69,200,000.00	1.3840000		
		Exp 3/12/09	10:00 NY	Put /	Euro	Premium Amount	9/15/08		2,213,750.00CR USD
							Net Amount Due	USD	2,213,750.00CR*
9/11/08	B	70,000,000.00	16MAR09	USD/CHF		79,205,000.00	1.1315000		
		Exp 3/12/09	10:00 NY	/Call	Euro	Premium Amount	9/15/08		2,119,250.00DB USD
							Net Amount Due	USD	2,119,250.00DB*
9/11/08	B	70,000,000.00	16MAR09	USD/CHF		79,205,000.00	1.1315000		
		Exp 3/12/09	10:00 NY	/Put	Euro	Premium Amount	9/15/08		2,339,750.00DB USD
							Net Amount Due	USD	2,339,750.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	100,000,000.00DB	16SEP08	USD/JPY		10,780,000,000CR	DELY 107.80000		
9/11/08	B	100,000,000.00CR	16SEP08	USD/JPY		10,875,000,000DB	DELY 108.75000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

----- I T E M I Z E D C A S H A C T I V I T Y -----									
9/16/08	CURRENCY RECEIVED				9/16/08	USD		1,106,250.00	CR
9/16/08	CURRENCY DELIVERED				9/16/08	USD		623,750.00	DB
					Total Cash	AUD		18,200,000.00	CR**
					Total Cash	EUR		10,500,000.00	DB**
					Total Cash	JPY		1,659,915,000	CR**
					Total Cash	NZD		10,000,000.00	CR**
					Total Cash	USD		22,587,250.00	DB**
----- C L O S I N G A C C O U N T B A L A N C E S -----									
AUS DOLLAR									0CR*
EURO									0CR*
J YEN				1,336,500,000					CR*
NZ DOLLAR									0CR*
US DOLLAR				11,871,251.00					DB*
----- 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	
6/23/08	B	5,750,000.00	CR	9DEC08 AUD/USD	5,375,905.00	DB TYPE	.93494000	834,139.96	DB USD
6/27/08	B	5,750,000.00	CR	9DEC08 AUD/USD	5,379,700.00	DB TYPE	.93560000	837,905.78	DB USD
Net		11,500,000.00	CR*		10,755,605.00	DB*			
					Net Present Value			1,672,045.74	DB* USD
					Undiscounted MTM		.78874790	1685,004.14	DB* USD
6/23/08	B	25,000,000.00		9DEC08 AUD/USD	22,125,000.00		.88500000	2,464,025.00	CR USD
		Exp 12/05/08 10:00 NY Put /		Euro					USD
					Market Rate		.09856100		USD
6/27/08	B	25,000,000.00		9DEC08 AUD/USD	22,125,000.00		.88500000	2,464,025.00	CR USD
		Exp 12/05/08 10:00 NY Put /		Euro					USD
					Market Rate		.09856100		USD
9/05/08	B	21,000,000.00	CR	23DEC08 AUD/USD	16,793,700.00	DB TYPE	.79970000	239,563.18	DB USD
8/28/08	S	7,500,000.00	DB	23DEC08 AUD/USD	6,415,125.00	CR TYPE	.85535000	499,050.21	CR USD
Net		13,500,000.00	CR*		10,378,575.00	DB*			
					Net Present Value			259,487.03	CR* USD
					Undiscounted MTM		.78818510	261,923.85	CR* USD
9/05/08	B	50,000,000.00		23DEC08 AUD/USD	39,500,000.00		.79000000	1,473,150.00	CR USD
		Exp 12/19/08 10:00 NY Put /		Euro					USD
					Market Rate		.02946300		USD
8/28/08	S	50,000,000.00		23DEC08 AUD/USD	39,500,000.00		.79000000	1,473,150.00	DB USD
		Exp 12/19/08 10:00 NY Put /		Euro					USD
					Market Rate		.02946300		USD
9/03/08	S	7,000,000.00	DB	8APR09 AUD/USD	5,717,600.00	CR TYPE	.81680000	241,394.20	CR USD
					Net Present Value			241,394.20	CR* USD
					Undiscounted MTM		.78159430	246,439.90	CR* USD
9/03/08	S	50,000,000.00		8APR09 AUD/USD	36,000,000.00		.72000000	835,100.00	DB USD
		Exp 4/06/09 10:00 NY Put /		Euro					USD
					Market Rate		.01670200		USD
9/10/08	S	75,000,000.00		5AUG09 AUD/USD	46,500,000.00		.62000000	597,900.00	DB USD
		Exp 7/31/09 10:00 NY Put /		Euro					USD
					Market Rate		.00797200		USD
9/10/08	S	75,000,000.00		25AUG09 AUD/USD	45,000,000.00		.60000000	513,300.00	DB USD
		Exp 8/21/09 10:00 NY Put /		Euro					USD
					Market Rate		.00684400		USD
8/01/08	B	20,000,000.00		4NOV08 EUR/JPY	3,080,000,000		154.000000	1,033,914.72	CR USD
		Exp 10/30/08 10:00 NY Put /		Euro					USD
----- C O N T I N U E D O N N E X T P A G E -----									

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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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	S	11,200,000.00	DB	12SEP08 AUD/USD	9,002,560.00	CR DELY .80380000	
9/10/08	S	15,000,000.00	DB	12SEP08 NZD/USD	10,012,500.00	CR DELY .6675000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	S	75,000,000.00		5AUG09 AUD/USD	46,500,000.00	.62000000	
		Exp 7/31/09 10:00 NY	Put /	Euro	Premium Amount	9/12/08	397,500.00
							CR USD
						Net Amount Due	USD 397,500.00
9/10/08	S	75,000,000.00		25AUG09 AUD/USD	45,000,000.00	.60000000	
		Exp 8/21/09 10:00 NY	Put /	Euro	Premium Amount	9/12/08	346,875.00
							CR USD
						Net Amount Due	USD 346,875.00
9/10/08	S	75,000,000.00		4AUG09 NZD/USD	39,000,000.00	.52000000	
		Exp 7/31/09 10:00 NY	Put /	Euro	Premium Amount	9/12/08	504,375.00
							CR USD
						Net Amount Due	USD 504,375.00
9/10/08	S	75,000,000.00		25AUG09 NZD/USD	37,500,000.00	.50000000	
		Exp 8/21/09 10:00 NY	Put /	Euro	Premium Amount	9/12/08	418,125.00
							CR USD
						Net Amount Due	USD 418,125.00
9/10/08	S	50,000,000.00		23JAN09 USD/JPY	4,875,000,000	97.500000	
		Exp 1/21/09 10:00 NY	/Call	Euro	Premium Amount	9/12/08	351,250.00
							CR USD
						Net Amount Due	USD 351,250.00
9/11/08	B	50,000,000.00		8DEC08 NZD/USD	30,000,000.00	.60000000	
		Exp 12/04/08 10:00 NY	Put /	Euro	Premium Amount	9/15/08	362,500.00
							DB USD
						Net Amount Due	USD 362,500.00
9/11/08	B	100,000,000.00		3MAR09 USD/JPY	9,800,000,000	98.000000	
		Exp 2/27/09 10:00 NY	/Call	Euro	Premium Amount	9/16/08	1,121,200.00
							DB USD
9/11/08	S	50,000,000.00		3MAR09 USD/JPY	4,900,000,000	98.000000	
		Exp 2/27/09 10:00 NY	/Call	Euro	Premium Amount	9/16/08	623,750.00
							CR USD
						Net Amount Due	USD 497,450.00
9/11/08	B	150,000,000.00		13JUL09 USD/JPY	13,050,000,000	87.000000	
		Exp 7/09/09 10:00 NY	/Call	Euro	Premium Amount	9/16/08	1,106,250.00
							DB USD
						Net Amount Due	USD 1,106,250.00
9/12/08	S	100,000,000.00		8APR09 USD/JPY	9,600,000,000	96.000000	
		Exp 4/06/09 10:00 NY	/Call	Euro	Premium Amount	9/17/08	1,007,500.00
							CR USD
						Net Amount Due	USD 1,007,500.00
9/12/08	B	150,000,000.00		12MAY09 USD/JPY	12,000,000,000	80.000000	
		Exp 5/08/09 10:00 NY	/Call	Euro	Premium Amount	9/17/08	378,750.00
							DB USD
						Net Amount Due	USD 378,750.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
7/09/08	S	12,500,000.00	DB	30SEP08 USD/JPY	1,336,500,000	CR TYPE 106.92000	
						Recap of Realized Gains/Losses	EUR 220,000.00
						Recap of Realized Gains/Losses	USD 1,957,800.00
						Foreign Exchange Settlement Summary	
						CURR	LONG SHORT NET
						AUD	281,000,000.00
							CR 69,200,000.00
							DB 211,800,000.00
						USD	267,315,340.00
							DB 754,723,540.00
							CR 487,408,200.00
							CR*
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
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9/17/08	CURRENCY RECEIVED			9/17/08	TRY	330,880.32DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	1,370,354.73DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	38,464.41DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	160,392.85DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	23,498.38DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	97,991.65DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	140,925.00DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	623,720.99DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	12,357.74DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	47,791.72DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	138,130.29DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	534,105.45DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	138,152.41DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	534,190.97DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	82,902.00DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	320,555.01DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	13,972.51DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	54,021.21DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	62,543.80DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	241,836.94DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	5,277.98DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	20,405.94DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	8,931.21DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	39,531.20DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	60,778.05DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	235,018.58DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	441,350.00DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	1,706,542.00DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	15,141.52DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	67,026.23DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	12,167.03DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	32,771.84DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	30,086.78DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	134,996.99DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	24,786.70DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	111,159.56DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	115,237.96DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	510,039.70DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	175,017.32DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	774,616.79DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	21,341.96DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	91,159.65DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	790,973.00DB			
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	3,427,545.00DB			
9/18/08	CURRENCY RECEIVED			9/18/08	USD	108,008.20CR			
9/18/08	CURRENCY DELIVERED			9/18/08	USD	24,848,830.01DB			
				Total Cash	CZK	0CR**			
				Total Cash	EUR	205,000.00CR**			
				Total Cash	HUF	0CR**			
				Total Cash	JPY	1,673,545,000DB**			
				Total Cash	PLN	0CR**			
				Total Cash	THB	0CR**			
				Total Cash	TRY	0CR**			
				Total Cash	USD	2,714,423.36DB**			
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR				0CR*					
CHILE PESO				13,110,150,000.00CR*					
- - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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**FUTURES/FOREIGN EXCHANGE
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9/12/08	CURRENCY	DELIVERED		9/12/08	USD	153,750.00DB			
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	26,250.00DB			
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	28,125.00DB			
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	112,500.00DB			
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	890,000.00DB			
9/12/08	FAMILY NET VALUE	11SEP08		9/12/08	USD	8,578,772.14DB			
9/12/08	FAMILY NET VALUE	11SEP08		9/12/08	USD	100,000.00DB			
9/12/08	FAMILY NET VALUE	11SEP08		9/12/08	USD	9,600,842.98CR			
9/12/08	FAMILY NET VALUE	11SEP08		9/12/08	USD	922,070.84DB			
9/15/08	CURRENCY	RECEIVED		9/15/08	MXN	2,300,000,000.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	PLN	442,201,084.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	455,182.29CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	221,238,938.05CR			
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	2,339,750.00CR			
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	2,119,250.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	2,213,750.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	2,003,750.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	80,000.00CR			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	21,000.00CR			
9/15/08	CURRENCY	RECEIVED		9/15/08	MXN	2,300,000,000.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	PLN	442,201,084.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	26,965,761.97DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	194,760.81DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	6,532.68DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	3,931.46DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	194,442,478.23DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	10,801.45DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	18,517.88DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	51,335.86DB			
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	2,339,750.00DB			
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	2,119,250.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	2,213,750.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	2,003,750.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	80,000.00DB			
9/15/08	CURRENCY	DELIVERED		9/15/08	USD	21,000.00DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	CHF	24,000.00CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	9,125,000CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	15,760,000CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	4,480,000CR			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	4,086,550.00CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	USD	1,801,550.00CR			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	1,494,375.00CR			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	1,554,375.00CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	USD	150,000.00CR			
9/16/08	CURRENCY	DELIVERED		9/16/08	CHF	24,000.00DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	9,125,000DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	15,760,000DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	JPY	4,480,000DB			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	4,086,550.00DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	USD	1,801,550.00DB			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	1,494,375.00DB			
9/16/08	CURRENCY	RECEIVED		9/16/08	USD	1,554,375.00DB			
9/16/08	CURRENCY	DELIVERED		9/16/08	USD	150,000.00DB			
				Total Cash	AUD	1,883,000.00DB**			
				Total Cash	CAD	0CR**			
				Total Cash	CHF	0CR**			
				Total Cash	EUR	3,387,712.77CR**			

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

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9/12/08	CURRENCY DELIVERED	9/12/08	USD 244,062.50DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 934,660.92DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD 10,169,280.00DB
9/12/08	BF VD 9.05	9/12/08	USD 762,500.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 25,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 113,250,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 327,750.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 308,625.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 2,007,500.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 2,213,750.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 25,472.47CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 42,060,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 74,975,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 22,477,500.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 30,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 50,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 15,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 624,375.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 668,775.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 34,787,500.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 162,853,500.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 13,200,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 22,400,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 22,400,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 705,600.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 128,750.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 132,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 722,400.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 46,500,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 30,000,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,308,750.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,380,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,325,000.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 1,395,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 20,631,600.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 31,682,560.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 31,772,160.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 14,000,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 2,117,780.00DB
9/18/08	CURRENCY RECEIVED	9/18/08	USD 80,575,560.00CR
9/18/08	CURRENCY DELIVERED	9/18/08	EUR 52,000,000.00DB
9/19/08	CURRENCY RECEIVED	9/19/08	USD 393,685.06CR
Total Cash		CHF	27,730,000.00DB**
Total Cash		EUR	14,203,500.00DB**
Total Cash		HKD	155,910,000.00DB**
Total Cash		HUF	1,896,300,000.00CR**
Total Cash		JPY	20,158,057,000DB**
Total Cash		MXN	219,300,000.00DB**
Total Cash		SGD	13,950,000.00DB**
Total Cash		USD	254,714,141.63CR**
Total Cash		ZAR	303,154,000.00CR**
- - - - CLOSING ACCOUNT BALANCES - - - -			
BRAZ REAL			35,000,000.00CR*
SWISSFRANC			0CR*
EURO			18,376,250.00CR*
HK DOLLAR			0CR*
HUN FORINT			0CR*

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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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.										
						Net Amount Due	USD	1,383,125.00	DB*	
9/11/08	S	111,000,000.00	16MAR09	EUR/USD		137,695,500.00	1.2405000			
	Exp	3/12/09 10:00	NY	Put /	Euro	Premium Amount	9/15/08	668,775.00	CR USD	
9/11/08	B	50,000,000.00	16MAR09	EUR/USD		69,250,000.00	1.3850000			
	Exp	3/12/09 10:00	NY	Put /	Euro	Premium Amount	9/15/08	2,213,750.00	DB USD	
							Net Amount Due	USD	1,544,975.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
3/18/08	S	13,200,000.00	DB	16SEP08	EUR/USD	20,631,600.00	CR DELY 1.5630000			
9/12/08	S	22,400,000.00	DB	16SEP08	EUR/USD	31,682,560.00	CR DELY 1.4144000			
9/12/08	S	22,400,000.00	DB	16SEP08	EUR/USD	31,772,160.00	CR DELY 1.4184000			
9/12/08	B	30,000,000.00	CR	16SEP08	EUR/USD	46,500,000.00	DB DELY 1.5500000			
Net		14,800,000.00	DB*			16,954,720.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/12/08	S	50,000,000.00	17NOV08	EUR/USD		70,550,000.00	1.4110000			
	Exp	11/13/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	1,308,750.00	CR USD	
9/12/08	S	50,000,000.00	17NOV08	EUR/USD		70,750,000.00	1.4150000			
	Exp	11/13/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	1,325,000.00	CR USD	
9/12/08	B	224,000,000.00	17NOV08	EUR/USD		336,224,000.00	1.5010000			
	Exp	11/13/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	705,600.00	DB USD	
9/12/08	B	224,000,000.00	17NOV08	EUR/USD		337,344,000.00	1.5060000			
	Exp	11/13/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	722,400.00	DB USD	
							Net Amount Due	USD	1,205,750.00	CR*
9/12/08	S	50,000,000.00	17NOV08	EUR/USD		70,550,000.00	1.4110000			
	Exp	11/13/08 10:00	NY	Put /	Euro	Premium Amount	9/16/08	1,380,000.00	CR USD	
9/12/08	S	50,000,000.00	17NOV08	EUR/USD		70,750,000.00	1.4150000			
	Exp	11/13/08 10:00	NY	Put /	Euro	Premium Amount	9/16/08	1,395,000.00	CR USD	
							Net Amount Due	USD	2,775,000.00	CR*
9/12/08	B	10,000,000.00	23SEP08	GBP/USD		17,815,000.00	1.7815000			
	Exp	9/19/08 10:00	NY	Call/	Euro	Premium Amount	9/16/08	128,750.00	DB USD	
							Net Amount Due	USD	128,750.00	DB*
9/12/08	B	10,000,000.00	23SEP08	GBP/USD		17,815,000.00	1.7815000			
	Exp	9/19/08 10:00	NY	Put /	Euro	Premium Amount	9/16/08	132,000.00	DB USD	
							Net Amount Due	USD	132,000.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/12/08	S	14,000,000.00	DB	17SEP08	EUR/JPY	2,117,780,000	CR DELY 151.27000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/12/08	B	50,000,000.00	17SEP08	EUR/JPY		7,625,000,000	152.50000			
	Exp	9/15/08 10:00	NY	Call/	Euro	Premium Amount	9/17/08	123,750.00	DB EUR	
							Net Amount Due	EUR	123,750.00	DB*
9/12/08	B	15,000,000.00	24SEP08	USD/JPY		1,611,000,000	107.40000			
	Exp	9/19/08 10:00	NY	/Call	Euro	Premium Amount	9/17/08	126,375.00	DB USD	
							Net Amount Due	USD	126,375.00	DB*
9/12/08	B	15,000,000.00	24SEP08	USD/JPY		1,611,000,000	107.40000			
	Exp	9/19/08 10:00	NY	/Put	Euro	Premium Amount	9/17/08	130,500.00	DB USD	
							Net Amount Due	USD	130,500.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -										

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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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.									
						Net Amount Due	USD	1,097,500.00	DB*
9/10/08	S	25,000,000.00	12NOV08	EUR/USD		35,187,500.00	1.4075000		
		Exp 11/10/08 10:00	NY	Call/	Euro	Premium Amount	9/12/08	630,000.00	CR USD
						Net Amount Due	USD	630,000.00	CR*
9/10/08	S	25,000,000.00	12NOV08	EUR/USD		35,187,500.00	1.4075000		
		Exp 11/10/08 10:00	NY	Put /	Euro	Premium Amount	9/12/08	671,875.00	CR USD
						Net Amount Due	USD	671,875.00	CR*
9/10/08	S	20,000,000.00	14OCT08	USD/JPY		2,090,000,000	104.50000		
		Exp 10/09/08 10:00	NY	/Call	Euro	Premium Amount	9/12/08	122,000.00	CR USD
9/10/08	B	15,000,000.00	14OCT08	USD/JPY		1,604,250,000	106.95000		
		Exp 10/09/08 15:00	TOK	/Call	Euro	Premium Amount	9/12/08	224,250.00	DB USD
						Net Amount Due	USD	102,250.00	DB*
9/10/08	B	15,000,000.00	14OCT08	USD/JPY		1,604,250,000	106.95000		
		Exp 10/09/08 15:00	TOK	/Put	Euro	Premium Amount	9/12/08	233,250.00	DB USD
						Net Amount Due	USD	233,250.00	DB*
9/10/08	S	25,000,000.00	14OCT08	USD/MXN		266,237,500.00	10.649500		
		Exp 10/09/08 12:30	NY	/Call	Euro	Premium Amount	9/12/08	244,062.50	CR USD
						Net Amount Due	USD	244,062.50	CR*
9/10/08	S	25,000,000.00	14OCT08	USD/MXN		266,237,500.00	10.649500		
		Exp 10/09/08 12:30	NY	/Put	Euro	Premium Amount	9/12/08	244,062.50	CR USD
						Net Amount Due	USD	244,062.50	CR*
9/10/08	B	35,000,000.00	12NOV08	USD/SEK		236,810,000.00	6.76600000		
		Exp 11/10/08 10:00	NY	/Call	Euro	Premium Amount	9/12/08	668,500.00	DB USD
						Net Amount Due	USD	668,500.00	DB*
9/10/08	B	35,000,000.00	12NOV08	USD/SEK		236,810,000.00	6.76600000		
		Exp 11/10/08 10:00	NY	/Put	Euro	Premium Amount	9/12/08	711,375.00	DB USD
						Net Amount Due	USD	711,375.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	25,000,000.00	DB	15SEP08	EUR/USD	34,787,500.00	CR DELY 1.3915000		
9/11/08	B	30,000,000.00	CR	15SEP08	EUR/USD	42,060,000.00	DB DELY 1.4020000		
9/11/08	S	113,250,000.00	DB	15SEP08	EUR/USD	162,853,500.00	CR DELY 1.4380000		
9/11/08	B	15,000,000.00	CR	15SEP08	EUR/USD	22,477,500.00	DB DELY 1.4985000		
9/11/08	B	50,000,000.00	CR	15SEP08	EUR/USD	74,975,000.00	DB DELY 1.4995000		
Net		43,250,000.00	DB*			58,128,500.00	CR*		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	15,000,000.00		15OCT08	EUR/USD	20,850,000.00	1.3900000		
		Exp 10/13/08 10:00	NY	Call/	Euro	Premium Amount	9/15/08	308,625.00	DB USD
						Net Amount Due	USD	308,625.00	DB*
9/11/08	B	15,000,000.00		15OCT08	EUR/USD	20,850,000.00	1.3900000		
		Exp 10/13/08 10:00	NY	Put /	Euro	Premium Amount	9/15/08	327,750.00	DB USD
						Net Amount Due	USD	327,750.00	DB*
9/11/08	B	50,000,000.00		16MAR09	EUR/USD	69,250,000.00	1.3850000		
		Exp 3/12/09 10:00	NY	Call/	Euro	Premium Amount	9/15/08	2,007,500.00	DB USD
9/11/08	S	111,000,000.00		16MAR09	EUR/USD	171,883,500.00	1.5485000		
		Exp 3/12/09 10:00	NY	Call/	Euro	Premium Amount	9/15/08	624,375.00	CR USD

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

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		4,160,000.00	OCR	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		6,320,000.00	OCR	
9/17/08			CURRENCY RECEIVED		9/17/08	TRY		1,830,000.00	OCR	
9/17/08			CURRENCY RECEIVED		9/17/08	USD		258,637.28	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,769,729.35	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,489,779.38	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,787,507.30	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		5,734,558.00	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,407,392.46	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,869,243.35	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,561,258.28	OCR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		16,410,618.00	OCR	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD		3,030,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	EUR		2,510,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP		9,370,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY		388,000,000	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY		590,000,000	DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		3,380,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		3,820,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		3,280,000.00	DB	
9/17/08			CURRENCY DELIVERED		9/17/08	USD		1,412,037.04	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,052,482.89	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		4,909,801.01	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		4,180,602.01	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		4,419,716.41	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,757,332.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		10,235,517.60	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		7,873,147.75	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		171,293.98	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,482,145.70	DB	
						Total Cash	AUD		OCR**	
						Total Cash	EUR		OCR**	
						Total Cash	GBP		OCR**	
						Total Cash	JPY		CR**	
						Total Cash	SGD		OCR**	
						Total Cash	TRY	1,830,000.00	OCR**	
						Total Cash	USD	2,205,352.99	DB**	
- - - - CLOSING ACCOUNT BALANCES - - - -										
AUS DOLLAR			OCR*							
EURO			OCR*							
POUND STG			OCR*							
J YEN			CR*							
SIN DOLLAR			OCR*							
NW TR LIRA			OCR*							
US DOLLAR			OCR*							
- - - - 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
4/29/08	S	1,100,917.43	DB	18MAR09	USD/CNY		7,200,000.00	OCR TYPE	6.5400000	65,799.42 DB USD
5/07/08	S	1,177,458.77	DB	18MAR09	USD/CNY		7,710,000.00	OCR TYPE	6.5480000	69,046.40 DB USD
5/12/08	S	1,121,862.72	DB	18MAR09	USD/CNY		7,420,000.00	OCR TYPE	6.6140000	55,349.68 DB USD
9/10/08	B	3,288,950.42	CR	18MAR09	USD/CNY		22,330,000.00	DB TYPE	6.7894000	80,954.78 CR USD
Net		111,288.50 DB*								
						OCR*				
						Net Present Value				109,240.72 DB* USD
						Undiscounted MTM		6.9640270	775,016.12 DB* CNY	
						Undiscounted MTM In Base		111,288.50 DB* USD		
						Total FX Forward NPV				109,240.72 DB* USD
						Total FX Undiscounted MTM				111,288.50 DB* USD
- - - - C O N T I N U E D O N N E X T P A G E - - - -										

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
5/28/08	S	110,000.00	DB	17SEP08 EUR/USD	171,293.98	CR DELY 1.5572180	
9/11/08	B	9,370,000.00	CR	17SEP08 GBP/USD	16,410,618.00	DB DELY 1.7514000	
9/12/08	S	3,030,000.00	DB	17SEP08 AUD/USD	2,482,145.70	CR DELY .81919000	
9/12/08	B	2,510,000.00	CR	17SEP08 EUR/USD	3,561,258.28	DB DELY 1.4188280	
9/12/08	B	4,909,801.01	CR	17SEP08 USD/JPY	528,000,000	DB DELY 107.54000	
9/12/08	B	4,180,602.01	CR	17SEP08 USD/JPY	450,000,000	DB DELY 107.64000	
Net		9,090,403.02	CR*		978,000,000	DB*	
9/15/08	B	4,419,716.41	CR	17SEP08 USD/SGD	6,320,000.00	DB DELY 1.4299560	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.							
10/18/07	S	2,489,045.94	DB	17SEP08 USD/CNY	17,610,000.00	CR NDF 7.0750000	
Net		83,334.21	CR*		0	CR*	
4/29/08	B	1,053,401.61	CR	17SEP08 USD/CNY	7,200,000.00	DB NDF 6.8350000	
Net		1,661.86	CR*		0	CR*	
5/07/08	B	1,126,040.60	CR	17SEP08 USD/CNY	7,710,000.00	DB NDF 6.8470000	
Net		197.39	DB*		0	CR*	
5/12/08	B	1,078,331.64	CR	17SEP08 USD/CNY	7,420,000.00	DB NDF 6.8810000	
Net		5,544.61	DB*		0	CR*	
5/19/08	S	2,169,811.32	DB	17SEP08 USD/RUB	51,750,000.00	CR NDF 23.8500000	
Net		140,264.25	DB*		0	CR*	
5/19/08	S	1,981,536.43	DB	17SEP08 USD/TWD	60,100,000.00	CR NDF 30.330000	
Net		107,452.42	DB*		0	CR*	
5/29/08	S	1,766,891.11	DB	17SEP08 USD/INR	76,100,000.00	CR NDF 43.070000	
Net		110,382.62	DB*		0	CR*	
9/12/08	B	1,670,324.85	CR	17SEP08 USD/INR	76,100,000.00	DB NDF 45.560000	
Net		13,816.36	CR*		0	CR*	
9/12/08	B	1,880,475.59	CR	17SEP08 USD/TWD	60,100,000.00	DB NDF 31.960000	
Net		6,391.58	CR*		0	CR*	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
GBP	9,370,000.00	CR	9,370,000.00
USD	49,302,650.68	CR	48,437,370.92
JPY	978,000,000	CR	978,000,000
SGD	10,480,000.00	CR	10,480,000.00
TRY	0	CR	1,830,000.00
EUR	2,510,000.00	CR	2,510,000.00
AUD	3,030,000.00	CR	3,030,000.00
CNY	17,610,000.00	CR	22,330,000.00
RUB	51,750,000.00	CR	51,750,000.00
TWD	60,100,000.00	CR	60,100,000.00
INR	76,100,000.00	CR	76,100,000.00

ITEMIZED CASH ACTIVITY			
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 3,030,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 2,400,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 110,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 5,280,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 4,090,000.00
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 528,000,000
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 450,000,000

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

LEHMAN BROTHERS
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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR 0CR
EURO 0CR
POUND STG 0CR
J YEN CR
SIN DOLLAR 0CR
NW TR LIRA 0CR
US DOLLAR 0CR

- - - - - 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
9/10/08	B	3,288,950.42	CR 18MAR09	USD/CNY	22,330,000.00	DB NDF 6.7894000	
9/11/08	B	9,370,000.00	CR 17SEP08	GBP/USD	16,410,618.00	DB DELY 1.7514000	
9/11/08	B	4,375,216.34	CR 17SEP08	USD/SGD	6,320,000.00	DB DELY 1.4445000	
		09/11/08 Trade cancelled					
9/12/08	B	4,375,216.34	CR 17SEP08	USD/SGD	6,320,000.00	DB DELY 1.4445000	
9/12/08	S	3,030,000.00	DB 17SEP08	AUD/USD	2,482,145.70	CR DELY .81919000	
9/12/08	B	2,510,000.00	CR 17SEP08	EUR/USD	3,561,258.28	DB DELY 1.4188280	
9/12/08	B	1,670,324.85	CR 17SEP08	USD/INR	76,100,000.00	DB NDF 45.560000	
9/12/08	B	4,909,801.01	CR 17SEP08	USD/JPY	528,000,000	DB DELY 107.54000	
9/12/08	B	4,180,602.01	CR 17SEP08	USD/JPY	450,000,000	DB DELY 107.64000	
9/12/08	B	1,880,475.59	CR 17SEP08	USD/TWD	60,100,000.00	DB NDF 31.960000	
		09/12/08 As of trade					
9/15/08	B	4,419,716.41	CR 17SEP08	USD/SGD	6,320,000.00	DB DELY 1.4299560	

- - - - - 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.							
5/12/08	S	5,280,000.00	DB 17SEP08	GBP/USD	10,235,517.60	CR DELY 1.9385450	
5/13/08	S	5,734,558.00	DB 17SEP08	USD/JPY	590,000,000	CR DELY 102.88500	
5/13/08	B	3,052,482.89	CR 17SEP08	USD/SGD	4,160,000.00	DB DELY 1.3628250	
5/14/08	S	2,787,507.30	DB 17SEP08	USD/SGD	3,820,000.00	CR DELY 1.3704000	
5/15/08	S	4,090,000.00	DB 17SEP08	GBP/USD	7,873,147.75	CR DELY 1.9249750	
5/20/08	S	2,407,392.46	DB 17SEP08	USD/SGD	3,280,000.00	CR DELY 1.3624700	
5/20/08	B	1,412,037.04	CR 17SEP08	USD/TRY	1,830,000.00	DB DELY 1.29600	
5/21/08	S	2,489,779.38	DB 17SEP08	USD/SGD	3,380,000.00	CR DELY 1.3575500	
5/23/08	S	2,400,000.00	DB 17SEP08	EUR/USD	3,757,332.00	CR DELY 1.5655550	
5/23/08	S	3,769,729.35	DB 17SEP08	USD/JPY	388,000,000	CR DELY 102.92516	
5/27/08	B	3,030,000.00	CR 17SEP08	AUD/USD	2,869,243.35	DB DELY .94694500	

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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

NW TR LIRA 0CR
US DOLLAR 0CR

----- 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.

5/20/08	B	1,296,296.30	CR	17SEP08 USD/TRY	1,680,000.00	DB DELY 1.29600	
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----- Foreign Exchange Settlement Summary -----

CURR	LONG	SHORT	NET
USD	1,296,296.30	0CR	1,296,296.30
TRY	0CR	1,680,000.00	1,680,000.00

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

9/17/08	CURRENCY RECEIVED	9/17/08 TRY	1,680,000.00	CR
9/17/08	CURRENCY DELIVERED	9/17/08 USD	1,296,296.30	DB
		Total Cash TRY	1,680,000.00	CR**
		Total Cash USD	1,296,296.30	DB**

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

NW TR LIRA 0CR*
US DOLLAR 0CR*

----- MARGIN REQUIREMENT SUMMARY -----

Margin Requirement	Equity	Margin
Initial	Excess/Deficit	Call/Excess
TRY 0CR	0CR	0CR
USD 0CR	0CR	0CR
Total Value in Base Currency		
USD 0CR	0CR	0CR

----- PROFIT & LOSS SUMMARY -----

Futures	Options	Options	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y										
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	CHF	2,930,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	1,807,277.59	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	3,230,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	GBP	3,920,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	HKD	32,270,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	JPY	677,000,000	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	3,670,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	4,150,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	3,560,000.00	DB	
9/17/08			CURRENCY DELIVERED			9/17/08	USD	1,358,024.69	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	2,685,992.45	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	1,093,521.43	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	3,664,545.05	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	4,138,452.86	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	3,394,085.92	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	2,898,550.72	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	4,423,676.01	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	4,990,673.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	7,553,718.48	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	5,668,794.80	DB	
							Total Cash	AUD	0CR**	
							Total Cash	CAD	0CR**	
							Total Cash	CHF	0CR**	
							Total Cash	EUR	37,810.57CR**	
							Total Cash	GBP	0CR**	
							Total Cash	HKD	0CR**	
							Total Cash	JPY	CR**	
							Total Cash	SGD	0CR**	
							Total Cash	TRY	1,760,000.00CR**	
							Total Cash	USD	1,071,406.67DB**	
- - - - CLOSING ACCOUNT BALANCES - - - - -										
AUS DOLLAR				0CR*						
CAN DOLLAR				0CR*						
SWISSFRANC				0CR*						
C RENMINBI				0CR*						
EURO				0CR*						
POUND STG				0CR*						
HK DOLLAR				0CR*						
J YEN				CR*						
SIN DOLLAR				0CR*						
NW TR LIRA				0CR*						
US DOLLAR				0CR*						
- - - - - 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
4/29/08	S	782,874.62	DB	18MAR09	USD/CNY		5,120,000.00	CR TYPE	6.5400000	46,790.70DB USD
5/07/08	S	836,896.76	DB	18MAR09	USD/CNY		5,480,000.00	CR TYPE	6.5480000	49,075.77DB USD
5/12/08	S	796,794.68	DB	18MAR09	USD/CNY		5,270,000.00	CR TYPE	6.6140000	39,311.70DB USD
9/10/08	B	2,337,467.23	CR	18MAR09	USD/CNY		15,870,000.00	DB TYPE	6.7894000	57,534.81CR USD
Net		79,098.83	DB*					0CR*		
							Net Present Value			77,643.36DB* USD
							Undiscounted MTM	6.9640270	550,846.38	DB* CNY
							Undiscounted MTM In Base		79,098.83	DB* USD
							Total FX Forward NPV			77,643.36DB* USD
							Total FX Undiscounted MTM			79,098.83DB* USD
							Total FX Long Option value			0CR* USD
							Total FX Short Option Value			0CR* USD
							Net FX Option Value			0CR* USD
- - - - C O N T I N U E D O N N E X T P A G E - - - - -										

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

Net		142,134.44DB*			0CR*	
5/19/08 S		1,862,842.07DB	17SEP08	USD/TWD	56,500,000.00CR NDF	30.330000
Net		101,016.01DB*			0CR*	
5/29/08 S		1,703,970.28DB	17SEP08	USD/INR	73,390,000.00CR NDF	43.070000
Net		106,451.78DB*			0CR*	
9/12/08 B		1,610,842.84CR	17SEP08	USD/INR	73,390,000.00DB NDF	45.560000
Net		13,324.34CR*			0CR*	
9/12/08 B		1,767,834.79CR	17SEP08	USD/TWD	56,500,000.00DB NDF	31.960000
Net		6,008.73CR*			0CR*	

		Foreign Exchange Settlement Summary		
		CURR	LONG	SHORT
	USD	47,564,026.20CR	48,129,992.08DB	565,965.88DB*
	HKD	32,270,000.00CR	32,270,000.00DB	0CR*
	AUD	6,920,000.00CR	6,920,000.00DB	0CR*
	CAD	3,780,000.00CR	3,780,000.00DB	0CR*
	JPY	677,000,000CR	677,000,000DB	CR*
	SGD	11,380,000.00CR	11,380,000.00DB	0CR*
	GBP	3,920,000.00CR	3,920,000.00DB	0CR*
	EUR	5,037,277.59CR	5,075,088.16DB	37,810.57DB*
	CHF	2,930,000.00CR	2,930,000.00DB	0CR*
	TRY	0CR	1,760,000.00DB	1,760,000.00DB*
	CNY	13,000,000.00CR	15,870,000.00DB	2,870,000.00DB*
	RUB	52,440,000.00CR	0CR	52,440,000.00CR*
	TWD	56,500,000.00CR	56,500,000.00DB	0CR*
	INR	73,390,000.00CR	73,390,000.00DB	0CR*

		ITEMIZED CASH ACTIVITY			
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	6,920,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD	2,680,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD	1,100,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CHF	2,930,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	3,230,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	1,845,088.16CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	3,920,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD	32,270,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	365,000,000CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	312,000,000CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD	4,990,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD	6,390,000.00CR	
9/17/08	CURRENCY RECEIVED	9/17/08	TRY	1,760,000.00CR	
9/17/08	CURRENCY RECEIVED	9/17/08	USD	271,646.98CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	4,167,689.11CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	2,703,399.51CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	3,028,312.90CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	6,580,162.32CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	2,612,901.57CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	3,504,867.87CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	2,716,836.00CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	1,093,458.80CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	2,671,051.24CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	4,582,814.44CR	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	6,865,488.00CR	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	2,900,000.00DB	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	1,180,000.00DB	
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	2,840,000.00DB	
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD	3,780,000.00DB	

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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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.

5/12/08 B	1,093,521.43CR	17SEP08	USD/CAD	1,100,000.00DB	DELY	1.0059245	
5/13/08 S	6,580,162.32DB	17SEP08	USD/JPY	677,000,000CR	DELY	102.88500	
5/14/08 S	3,028,312.90DB	17SEP08	USD/SGD	4,150,000.00CR	DELY	1.3704000	
5/15/08 S	3,920,000.00DB	17SEP08	GBP/USD	7,553,718.48CR	DELY	1.9269690	
5/16/08 B	2,900,000.00CR	17SEP08	AUD/USD	2,716,836.00DB	DELY	.93684000	
5/16/08 B	1,807,277.59CR	17SEP08	EUR/CHF	2,930,000.00DB	DELY	1.6212230	
5/16/08 B	2,685,992.45CR	17SEP08	USD/CAD	2,680,000.00DB	DELY	.9977690	
5/19/08 B	2,840,000.00CR	17SEP08	AUD/USD	2,671,051.24DB	DELY	.94051100	
5/19/08 B	3,664,545.05CR	17SEP08	USD/SGD	4,990,000.00DB	DELY	1.3616970	
5/20/08 S	2,612,901.57DB	17SEP08	USD/SGD	3,560,000.00CR	DELY	1.3624700	
5/20/08 B	1,358,024.69CR	17SEP08	USD/TRY	1,760,000.00DB	DELY	1.29600	
5/21/08 S	2,703,399.51DB	17SEP08	USD/SGD	3,670,000.00CR	DELY	1.3575500	
5/29/08 S	3,230,000.00DB	17SEP08	EUR/USD	4,990,673.00CR	DELY	1.5451000	
9/11/08 S	1,845,088.16DB	17SEP08	EUR/CHF	2,930,000.00CR	DELY	1.5880000	
9/11/08 B	3,920,000.00CR	17SEP08	GBP/USD	6,865,488.00DB	DELY	1.7514000	
9/11/08 S	3,504,867.87DB	17SEP08	USD/CAD	3,780,000.00CR	DELY	1.0785000	
9/11/08 B	4,423,676.01CR	17SEP08	USD/SGD	6,390,000.00DB	DELY	1.4445000	
9/12/08 S	6,920,000.00DB	17SEP08	AUD/USD	5,668,794.80CR	DELY	.81919000	
9/12/08 B	3,230,000.00CR	17SEP08	EUR/USD	4,582,814.44DB	DELY	1.4188280	
9/12/08 B	4,138,452.86CR	17SEP08	USD/HKD	32,270,000.00DB	DELY	7.7976000	
9/12/08 B	3,394,085.92CR	17SEP08	USD/JPY	365,000,000DB	DELY	107.54000	
9/12/08 B	2,898,550.72CR	17SEP08	USD/JPY	312,000,000DB	DELY	107.64000	
Net	6,292,636.64CR*			677,000,000DB*			

----- 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.

10/18/07 S	1,837,455.83DB	17SEP08	USD/CNY	13,000,000.00CR	NDF	7.0750000	
Net	61,518.72CR*			0CR*			
4/29/08 B	749,085.59CR	17SEP08	USD/CNY	5,120,000.00DB	NDF	6.8350000	
Net	1,181.77CR*			0CR*			
5/07/08 B	800,350.52CR	17SEP08	USD/CNY	5,480,000.00DB	NDF	6.8470000	
Net	140.29DB*			0CR*			
5/12/08 B	765,877.05CR	17SEP08	USD/CNY	5,270,000.00DB	NDF	6.8810000	
Net	3,938.02DB*			0CR*			
5/19/08 S	2,198,742.14DB	17SEP08	USD/RUB	52,440,000.00CR	NDF	23.8500000	

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	13,413,939.80CR	14,285,341.92DB	871,402.12DB*
USD	109,967,141.68CR	129,277,370.36DB	19,310,228.68DB*
HKD	2,330,000.00CR	2,330,000.00DB	0CR*
GBP	11,070,000.00CR	11,070,000.00DB	0CR*
EUR	11,087,047.73CR	11,070,927.61DB	16,120.12CR*
HUF	85,000,000.00CR	85,000,000.00DB	0CR*
JPY	2,015,000,000CR	2,015,000,000DB	CR*
MXN	38,700,000.00CR	38,700,000.00DB	0CR*
SGD	16,600,000.00CR	16,600,000.00DB	0CR*
TRY	2,390,000.00CR	2,390,000.00DB	0CR*
CAD	4,760,000.00CR	4,760,000.00DB	0CR*
CZK	2,500,000.00CR	2,500,000.00DB	0CR*
CNY	207,880,000.00CR	73,560,000.00DB	134,320,000.00CR*
RUB	87,550,000.00CR	87,550,000.00DB	0CR*
TWD	72,600,000.00CR	72,600,000.00DB	0CR*
INR	119,040,000.00CR	119,040,000.00DB	0CR*

I T E M I Z E D C A S H A C T I V I T Y			
9/17/08 CURRENCY RECEIVED	9/17/08 AUD	871,402.12CR	
9/17/08 CURRENCY RECEIVED	9/17/08 USD	929,076.44CR	
9/17/08 CURRENCY DELIVERED	9/17/08 EUR	16,120.12DB	
9/17/08 CURRENCY DELIVERED	9/17/08 USD	1,239,637.17DB	
	Total Cash AUD	871,402.12CR**	
	Total Cash EUR	16,120.12DB**	
	Total Cash USD	310,560.73DB**	

CLOSING ACCOUNT BALANCES	
AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
CZ KORUNA	0CR*
EURO	0CR*
POUND STG	0CR*
HK DOLLAR	0CR*
HUN FORINT	0CR*
J YEN	CR*
MEX PESO	0CR*
SIN DOLLAR	0CR*
NW TR LIRA	0CR*
US DOLLAR	0CR*

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
4/29/08	S	5,373,088.68DB 18MAR09 USD/CNY	35,140,000.00CR TYPE 6.5400000 321,137.74DB USD
5/07/08	S	5,867,440.44DB 18MAR09 USD/CNY	38,420,000.00CR TYPE 6.5480000 344,067.81DB USD
9/10/08	B	10,834,536.19CR 18MAR09 USD/CNY	73,560,000.00DB TYPE 6.7894000 266,683.14CR USD
Net		405,992.93DB*	0CR*
		Net Present Value	398,522.41DB* USD
		Undiscounted MTM	6.9640270 2827,345.73DB* CNY
		Undiscounted MTM In Base	405,992.93DB* USD
		Total FX Forward NPV	398,522.41DB* USD
		Total FX Undiscounted MTM	405,992.93DB* USD
		Total FX Long Option value	0CR* USD
		Total FX Short Option Value	0CR* USD
		Net FX Option Value	0CR* USD

Foreign Exchange Position Delta Summary			
Curr	Notional	USD Equivalent	Delta Notional Delta USD Equiv
AUD	0CR	0CR	0CR 0CR
HKD	0CR	0CR	0CR 0CR
GBP	0CR	0CR	0CR 0CR

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

5/12/08 B	739,718.06CR	17SEP08	USD/CNY	5,090,000.00DB	NDF	6.8810000	
Net	3,803.52DB*			0CR*			
5/19/08 S	1,551,362.68DB	17SEP08	USD/RUB	37,000,000.00CR	NDF	23.8500000	
Net	100,285.55DB*			0CR*			
5/29/08 S	1,282,331.09DB	17SEP08	USD/INR	55,230,000.00CR	NDF	43.0700000	
Net	80,110.80DB*			0CR*			
9/12/08 B	1,212,247.59CR	17SEP08	USD/INR	55,230,000.00DB	NDF	45.5600000	
Net	10,027.30CR*			0CR*			

				Foreign Exchange Settlement Summary		
		CURR		LONG	SHORT	NET
	AUD	7,680,000.00CR		7,680,000.00DB		0CR*
	USD	39,760,162.60CR		40,587,188.26DB		827,025.66DB*
	CAD	350,000.00CR		350,000.00DB		0CR*
	GBP	6,140,000.00CR		6,140,000.00DB		0CR*
	JPY	502,000,000CR		502,000,000DB		CR*
	MXN	9,100,000.00CR		9,100,000.00DB		0CR*
	NZD	2,980,000.00CR		2,980,000.00DB		0CR*
	SGD	7,770,000.00CR		7,770,000.00DB		0CR*
	EUR	2,497,294.02CR		2,492,522.88DB		4,771.14CR*
	TRY	0CR		1,250,000.00DB		1,250,000.00DB*
	HUF	40,000,000.00CR		40,000,000.00DB		0CR*
	CNY	18,340,000.00CR		15,330,000.00DB		3,010,000.00CR*
	RUB	37,000,000.00CR		0CR		37,000,000.00CR*
	INR	55,230,000.00CR		55,230,000.00DB		0CR*

9/17/08 CURRENCY RECEIVED			9/17/08 TRY	1,250,000.00CR
9/17/08 CURRENCY RECEIVED			9/17/08 USD	85,275.34CR
9/17/08 CURRENCY DELIVERED			9/17/08 EUR	4,771.14DB
9/17/08 CURRENCY DELIVERED			9/17/08 USD	1,149,012.45DB
			Total Cash EUR	4,771.14DB**
			Total Cash TRY	1,250,000.00CR**
			Total Cash USD	1,063,737.11DB**

- - - CLOSING ACCOUNT BALANCES - - -

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
C RENMINBI	0CR*
EURO	0CR*
POUND STG	0CR*
HUN FORINT	0CR*
J YEN	CR*
MEX PESO	0CR*
NZ DOLLAR	0CR*
SIN DOLLAR	0CR*
NW TR LIRA	0CR*
US DOLLAR	0CR*

		FOREIGN EXCHANGE		OPEN POSITIONS			
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
4/29/08 S		756,880.73DB	18MAR09	USD/CNY	4,950,000.00CR	TYPE 6.5400000	45,237.09DB USD
5/07/08 S		807,880.27DB	18MAR09	USD/CNY	5,290,000.00CR	TYPE 6.5480000	47,374.25DB USD
5/12/08 S		769,579.68DB	18MAR09	USD/CNY	5,090,000.00CR	TYPE 6.6140000	37,968.98DB USD
5/14/08 S		5,896,783.84DB	18MAR09	USD/CNY	39,420,000.00CR	TYPE 6.6850000	231,918.43DB USD
9/10/08 B		8,064,041.01CR	18MAR09	USD/CNY	54,750,000.00DB	TYPE 6.7894000	198,489.69CR USD
Net		167,083.51DB*			0CR*		
					Net Present Value		164,009.06DB* USD
					Undiscounted MTM		6.9640270 1163,574.07DB* CNY

- - - CONTINUED ON NEXT PAGE - - -

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.
Net 4.17DB* 0CR*
9/12/08 B 134,543.18CR 17SEP08 USD/TWD 4,300,000.00DB NDF 31.960000
Net 457.30CR* 0CR*
9/15/08 B 158,319.87CR 17SEP08 USD/ARS 490,000.00DB NDF 3.0950000
Net 328.06DB* 0CR*

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET

USD	22,136,345.00CR	21,960,097.20DB	176,247.80CR*
JPY	716,000,000CR	716,000,000DB	CR*
MXN	2,100,000.00CR	2,100,000.00DB	0CR*
SGD	4,570,000.00CR	4,570,000.00DB	0CR*
AUD	2,703,950.79CR	2,742,611.56DB	38,660.77DB*
TRY	0CR	1,250,000.00DB	1,250,000.00DB*
EUR	2,770,000.00CR	2,857,586.49DB	87,586.49DB*
GBP	1,500,000.00CR	1,500,000.00DB	0CR*
CZK	2,200,000.00CR	0CR	2,200,000.00CR*
CNY	8,480,000.00CR	8,480,000.00DB	0CR*
RUB	18,930,000.00CR	0CR	18,930,000.00CR*
TWD	4,300,000.00CR	4,300,000.00DB	0CR*
ARS	490,000.00CR	490,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08 CURRENCY RECEIVED	9/17/08 AUD	38,660.77CR
9/17/08 CURRENCY RECEIVED	9/17/08 EUR	87,586.49CR
9/17/08 CURRENCY RECEIVED	9/17/08 TRY	1,250,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	13,190.16CR
9/17/08 CURRENCY DELIVERED	9/17/08 CZK	2,200,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 USD	931,840.38DB
	Total Cash AUD	38,660.77CR**
	Total Cash CZK	2,200,000.00DB**
	Total Cash EUR	87,586.49CR**
	Total Cash TRY	1,250,000.00CR**
	Total Cash USD	918,650.22DB**

- - - - CLOSING ACCOUNT BALANCES - - - -

ARG PESO	0CR*
AUS DOLLAR	0CR*
CZ KORUNA	0CR*
EURO	0CR*
POUND STG	0CR*
J YEN	CR*
MEX PESO	0CR*
SIN DOLLAR	0CR*
NW TR LIRA	0CR*
US DOLLAR	0CR*

- - - - - 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
4/29/08	S	409,785.93DB	18MAR09	USD/CNY	2,680,000.00CR TYPE	6.5400000	24,492.00DB USD
5/07/08	S	448,992.06DB	18MAR09	USD/CNY	2,940,000.00CR TYPE	6.5480000	26,328.97DB USD
5/12/08	S	432,416.09DB	18MAR09	USD/CNY	2,860,000.00CR TYPE	6.6140000	21,334.24DB USD
9/10/08	B	1,249,005.80CR	18MAR09	USD/CNY	8,480,000.00DB TYPE	6.7894000	30,743.24CR USD
Net		42,188.28DB*			0CR*		
				Net Present Value			41,411.97DB* USD
				Undiscounted MTM	6.9640270	293,800.33DB* CNY	
				Undiscounted MTM In Base		42,188.28DB* USD	
				Total FX Forward NPV			41,411.97DB* USD
				Total FX Undiscounted MTM			42,188.28DB* USD

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
CAD	0CR	1,470,000.00DB	1,470,000.00DB*
NZD	0CR	170,000.00DB	170,000.00DB*
HUF	26,000,000.00CR	0CR	26,000,000.00CR*
CNY	2,240,000.00CR	1,400,000.00DB	840,000.00CR*
RUB	9,390,000.00CR	0CR	9,390,000.00CR*

I T E M I Z E D C A S H A C T I V I T Y			
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 1,470,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 105,639.87CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 1,410,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 2,100,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 1,800,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 170,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,770,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 1,490,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 14,714.74CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,075,466.83CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,204,028.02CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,042,224.78CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,498,393.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 318,200.22CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 132,769.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 1,580,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 340,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 140,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	HUF 26,000,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,460,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,650,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,420,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD 1,149,691.36DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,491,546.89DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,298,593.63DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,211,900.84DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 3,270,157.80DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,811,936.60DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 131,849.96DB
Total Cash		AUD	2,060,000.00DB**
Total Cash		CAD	1,470,000.00CR**
Total Cash		EUR	5,415,639.87CR**
Total Cash		HUF	26,000,000.00DB**
Total Cash		NZD	170,000.00CR**
Total Cash		SGD	2,760,000.00DB**
Total Cash		TRY	1,490,000.00CR**
Total Cash		USD	7,079,880.49DB**

CLOSING ACCOUNT BALANCES

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
EURO	0CR*
HUN FORINT	0CR*
NZ DOLLAR	0CR*
SIN DOLLAR	0CR*
NW TR LIRA	0CR*
US DOLLAR	0CR*

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	0CR

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
CAN DOLLAR	0CR
EURO	0CR
HUN FORINT	0CR
NZ DOLLAR	0CR
SIN DOLLAR	0CR
NW TR LIRA	0CR
US DOLLAR	0CR

- - - - - 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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

5/13/08	B	1,298,593.63	CR	17SEP08 USD/SGD	1,770,000.00	DB DELY 1.3630130	
5/14/08	S	1,204,028.02	DB	17SEP08 USD/SGD	1,650,000.00	CR DELY 1.3704000	
5/16/08	B	340,000.00	CR	17SEP08 AUD/USD	318,200.22	DB DELY .93588300	
5/20/08	S	1,042,224.78	DB	17SEP08 USD/SGD	1,420,000.00	CR DELY 1.3624700	
5/20/08	B	1,149,691.36	CR	17SEP08 USD/TRY	1,490,000.00	DB DELY 1.29600	
5/21/08	S	1,075,466.83	DB	17SEP08 USD/SGD	1,460,000.00	CR DELY 1.3575500	
5/23/08	B	1,580,000.00	CR	17SEP08 AUD/USD	1,498,393.00	DB DELY .94835000	
5/23/08	S	1,410,000.00	DB	17SEP08 EUR/USD	2,211,900.84	CR DELY 1.5687240	
5/23/08	B	1,491,546.89	CR	17SEP08 USD/CAD	1,470,000.00	DB DELY .9855540	
5/27/08	B	140,000.00	CR	17SEP08 AUD/USD	132,769.00	DB DELY .94835000	
5/27/08	S	1,800,000.00	DB	17SEP08 EUR/USD	2,811,936.60	CR DELY 1.5621870	
5/27/08	S	170,000.00	DB	17SEP08 NZD/USD	131,849.96	CR DELY .7755880	
5/28/08	S	105,639.87	DB	17SEP08 EUR/HUF	26,000,000.00	CR DELY 246.11920	
5/28/08	S	2,100,000.00	DB	17SEP08 EUR/USD	3,270,157.80	CR DELY 1.5572180	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D S - -

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.

10/18/07	S	316,607.77	DB	17SEP08 USD/CNY	2,240,000.00	CR NDF 7.0750000	
Net		10,600.15	CR*		0CR*		
4/29/08	B	98,024.87	CR	17SEP08 USD/CNY	670,000.00	DB NDF 6.8350000	
Net		154.64	CR*		0CR*		
5/07/08	B	106,616.04	CR	17SEP08 USD/CNY	730,000.00	DB NDF 6.8470000	
Net		18.68	DB*		0CR*		
5/19/08	S	393,710.69	DB	17SEP08 USD/RUB	9,390,000.00	CR NDF 23.8500000	
Net		25,450.85	DB*		0CR*		

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

	CURR	LONG	SHORT	NET	
USD	12,570,317.99	CR	5,981,400.31	DB 6,588,917.68	CR*
SGD	4,530,000.00	CR	1,770,000.00	DB 2,760,000.00	CR*
AUD	2,060,000.00	CR		0CR 2,060,000.00	CR*
TRY		0CR	1,490,000.00	DB 1,490,000.00	DB*
EUR		0CR	5,415,639.87	DB 5,415,639.87	DB*

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/09/08	CURRENCY RECEIVED	9/09/08	USD 510,000.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	USD 513,750.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	USD 140,000.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	USD 235,500.00CR
9/09/08	CLS - CURRENCY DELIVERED	9/09/08	USD 18,500,000.00CR
9/09/08	CLS - CURRENCY DELIVERED	9/09/08	USD 13,200,000.00CR
9/09/08	CLS - CURRENCY DELIVERED	9/09/08	CHF 20,612,700.00DB
9/09/08	CLS - CURRENCY DELIVERED	9/09/08	JPY 1,414,512,000DB
9/09/08	CURRENCY DELIVERED	9/09/08	USD 980,000.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	USD 992,500.00DB
9/10/08	CURRENCY RECEIVED	9/10/08	EUR 262,125.00CR
9/10/08	CURRENCY RECEIVED	9/10/08	EUR 250,500.00CR
9/10/08	CLS - CURRENCY RECEIVED	9/10/08	USD 102,550,000.00CR
9/10/08	CLS - CURRENCY DELIVERED	9/10/08	EUR 70,000,000.00DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD 418,085.30DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD 262,500.00DB
9/10/08	CURRENCY DELIVERED	9/10/08	USD 266,250.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	CHF 55,900,000.00CR
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR 37,500,000.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 110,500.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD 2,132,500.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD 25,000,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD 26,445,000.00CR
9/11/08	CURRENCY DELIVERED	9/11/08	AUD 385,500.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	AUD 418,125.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	CHF 25,512,500.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	GBP 15,000,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	USD 130,500.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD 50,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD 52,781,250.00DB
9/12/08	CURRENCY RECEIVED	9/12/08	USD 69,500.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	USD 362,125.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	USD 362,125.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	USD 1,185,000.00CR
9/12/08	CURRENCY DELIVERED	9/12/08	USD 362,500.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 383,750.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	USD 1,650,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08	USD 1,126,875.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 1,022,500.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 87,233.48CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 42,117.89CR
9/15/08	CURRENCY DELIVERED	9/15/08	EUR 157,875.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	EUR 152,625.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 316,350.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD 341,325.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 50,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY 2,992,080,000CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 1,175,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 15,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY 1,618,500,000DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 28,000,000.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD 71,325,000.00DB
9/19/08	CURRENCY RECEIVED	9/19/08	TRY 12,875,000.00CR
9/19/08	CURRENCY RECEIVED	9/19/08	USD 20,000,000.00CR
9/19/08	CURRENCY DELIVERED	9/19/08	MXN 220,270,000.00DB
9/19/08	CURRENCY DELIVERED	9/19/08	USD 10,000,000.00DB
		Total Cash	AUD 3,184,625.00DB**

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
							Net Amount Due	USD	706,150.00DB*
9/11/08	S	55,500,000.00	16MAR09	EUR/USD		68,764,500.00	1.2390000		
		Exp 3/12/09 10:00 NY	Put /	Euro	Premium Amount	9/15/08		341,325.00CR	USD
9/11/08	B	25,000,000.00	16MAR09	EUR/USD		34,637,500.00	1.3855000		
		Exp 3/12/09 10:00 NY	Put /	Euro	Premium Amount	9/15/08		1,126,875.00DB	USD
							Net Amount Due	USD	785,550.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	28,000,000.00CR	16SEP08	USD/JPY		2,992,080,000DB	DELY 106.86000		
9/11/08	S	15,000,000.00DB	16SEP08	USD/JPY		1,618,500,000CR	DELY 107.90000		
Net		13,000,000.00CR*				1,373,580,000DB*			
9/11/08	S	10,000,000.00DB	16SEP08	USD/KRW		10,013,500,000.00CR	DELY 1001.35000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	100,000,000.00	24DEC08	USD/JPY		10,200,000,000	102.00000		
		Exp 12/19/08 10:00 NY	/Call	Euro	Premium Amount	9/16/08		1,175,000.00DB	USD
							Net Amount Due	USD	1,175,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	50,000,000.00DB	16SEP08	EUR/USD		71,325,000.00CR	DELY 1.4265000		
6/23/08	B	76,000,000.00CR	17SEP08	USD/JPY		8,128,275,999DB	DELY 106.95100		
9/12/08	S	100,000,000.00DB	17SEP08	USD/JPY		10,700,000,000CR	DELY 107.00000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	15,000,000.00	17OCT08	USD/JPY		1,608,000,000	107.20000		
		Exp 10/15/08 10:00 NY	/Call	Euro	Premium Amount	9/17/08		220,875.00DB	USD
9/12/08	B	25,000,000.00	17OCT08	USD/JPY		2,681,250,000	107.25000		
		Exp 10/15/08 10:00 NY	/Call	Euro	Premium Amount	9/17/08		370,000.00DB	USD
							Net Amount Due	USD	590,875.00DB*
9/12/08	B	15,000,000.00	17OCT08	USD/JPY		1,608,000,000	107.20000		
		Exp 10/15/08 10:00 NY	/Put	Euro	Premium Amount	9/17/08		231,375.00DB	USD
9/12/08	B	25,000,000.00	17OCT08	USD/JPY		2,681,250,000	107.25000		
		Exp 10/15/08 10:00 NY	/Put	Euro	Premium Amount	9/17/08		383,750.00DB	USD
							Net Amount Due	USD	615,125.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
12/18/07	B	10,000,000.00CR	19SEP08	USD/TRY		12,875,000.00DB	TYPE 1.28750		
3/14/08	S	20,000,000.00DB	19SEP08	USD/MXN		220,270,000.00CR	TYPE 11.013500		
8/18/08	B	2,500,000.00CR	22SEP08	USD/ARS		7,643,750.00DB	TYPE 3.0575000		
8/19/08	S	5,000,000.00DB	22SEP08	USD/CLP		2,608,750,000.00CR	TYPE 521.75000		
8/20/08	S	3,000,000.00DB	22SEP08	USD/CLP		1,555,500,000.00CR	TYPE 518.50000		
8/21/08	B	3,000,000.00CR	25SEP08	USD/CLP		1,560,750,000.00DB	TYPE 520.25000		
8/27/08	B	6,600,000.00CR	26SEP08	USD/MXN		67,184,700.00DB	TYPE 10.179500		
8/27/08	B	7,000,000.00CR	26SEP08	USD/MXN		71,295,000.00DB	TYPE 10.185000		
Net		13,600,000.00CR*				138,479,700.00DB*			
7/25/08	B	15,000,000.00CR	29SEP08	USD/BRL		23,955,000.00DB	TYPE 1.5970000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/09/08	S	15,000,000.00	11DEC08	AUD/CAD		12,780,000.00	.8520000		
		Exp 12/09/08	10:00	NY Put /	Euro	Premium Amount	9/11/08	385,500.00	CR AUD
								Net Amount Due	AUD 385,500.00
9/09/08	B	50,000,000.00	11SEP09	GBP/USD		82,500,000.00	1.6500000		
		Exp 9/09/09	10:00	NY Put /	Euro	Premium Amount	9/11/08	2,132,500.00	DB USD
								Net Amount Due	USD 2,132,500.00
9/09/08	B	20,000,000.00	11DEC08	USD/SGD		27,810,000.00	1.3905000		
		Exp 12/09/08	15:00	TOK /Call	Euro	Premium Amount	9/11/08	110,500.00	DB USD
								Net Amount Due	USD 110,500.00
9/09/08	S	20,000,000.00	11DEC08	USD/SGD		29,370,000.00	1.4685000		
		Exp 12/09/08	15:00	TOK /Put	Euro	Premium Amount	9/11/08	130,500.00	CR USD
								Net Amount Due	USD 130,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	15,000,000.00	CR 11SEP08	GBP/USD		26,445,000.00	DB DELY 1.7630000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	100,000,000.00	12MAR09	USD/BRL		176,650,000.00	1.7665000		
		Exp 3/10/09	6:00	NCS /Call	Euro	Premium Amount	9/12/08	1,185,000.00	DB USD
9/10/08	B	10,000,000.00	12MAR09	USD/BRL		18,550,000.00	1.8550000		
		Exp 3/10/09	6:00	NCS /Call	Euro	Premium Amount	9/12/08	362,125.00	DB USD
								Net Amount Due	USD 1,547,125.00
9/10/08	B	10,000,000.00	12MAR09	USD/BRL		18,550,000.00	1.8550000		
		Exp 3/10/09	6:00	NCS /Put	Euro	Premium Amount	9/12/08	362,125.00	DB USD
9/10/08	S	100,000,000.00	12MAR09	USD/BRL		201,100,000.00	2.0110000		
		Exp 3/10/09	6:00	NCS /Put	Euro	Premium Amount	9/12/08	1,650,000.00	CR USD
								Net Amount Due	USD 1,287,875.00
9/10/08	S	25,000,000.00	14OCT08	USD/JPY		2,678,750,000	107.15000		
		Exp 10/09/08	10:00	NY /Call	Euro	Premium Amount	9/12/08	362,500.00	CR USD
								Net Amount Due	USD 362,500.00
9/10/08	S	25,000,000.00	14OCT08	USD/JPY		2,678,750,000	107.15000		
		Exp 10/09/08	10:00	NY /Put	Euro	Premium Amount	9/12/08	383,750.00	CR USD
								Net Amount Due	USD 383,750.00
9/10/08	B	20,000,000.00	14OCT08	USD/TWD		647,800,000.00	32.390000		
		Exp 10/09/08	11:00	TAI /Put	Euro	Premium Amount	9/12/08	69,500.00	DB USD
								Net Amount Due	USD 69,500.00
9/11/08	S	15,000,000.00	15OCT08	EUR/GBP		11,887,500.00	.792500		
		Exp 10/13/08	10:00	NY Call/	Euro	Premium Amount	9/15/08	157,875.00	CR EUR
								Net Amount Due	EUR 157,875.00
9/11/08	S	15,000,000.00	15OCT08	EUR/GBP		11,887,500.00	.792500		
		Exp 10/13/08	10:00	NY Put /	Euro	Premium Amount	9/15/08	152,625.00	CR EUR
								Net Amount Due	EUR 152,625.00
9/11/08	B	25,000,000.00	16MAR09	EUR/USD		34,637,500.00	1.3855000		
		Exp 3/12/09	10:00	NY Call/	Euro	Premium Amount	9/15/08	1,022,500.00	DB USD
9/11/08	S	55,500,000.00	16MAR09	EUR/USD		86,136,000.00	1.5520000		
		Exp 3/12/09	10:00	NY Call/	Euro	Premium Amount	9/15/08	316,350.00	CR USD
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

BARCLAY CAPITAL COMMERCIAL CORP AS PRINCIPAL.
BARCLAY CAPITAL INC. PROVIDES OPERATIONS SERVICES ONLY.

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

CHILE PESO 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/03/08	S	3,000,000.00DB	6OCT08	USD/CLP	1,554,000,000.00CR NDF	518.00000	
9/04/08	B	5,000,000.00CR	8OCT08	USD/CLP	2,568,750,000.00DB NDF	513.75000	
09/10/08 As of trade							
9/11/08	S	5,000,000.00DB	14OCT08	USD/CLP	2,663,000,000.00CR NDF	532.60000	

- - - - - 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.							
8/13/08	S	3,000,000.00DB	22SEP08	USD/CLP	1,555,500,000.00CR TYPE	518.50000	
8/18/08	S	3,000,000.00DB	22SEP08	USD/CLP	1,562,250,000.00CR TYPE	520.75000	

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS - -

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.							
7/31/08	S	2,000,000.00DB	4SEP08	USD/CLP	1,025,000,000.00CR NDF	512.50000	
Net		15,143.01DB*			0CR*		
8/04/08	S	2,500,000.00DB	8SEP08	USD/CLP	1,278,750,000.00CR NDF	511.50000	
8/04/08	B	3,000,000.00CR	8SEP08	USD/CLP	1,538,250,000.00DB NDF	512.75000	
Net		2,994.71DB*			0CR*		
8/06/08	S	3,000,000.00DB	8SEP08	USD/CLP	1,543,800,000.00CR NDF	514.60000	
Net		7,617.61DB*			0CR*		
8/07/08	B	7,000,000.00CR	8SEP08	USD/CLP	3,584,000,000.00DB NDF	512.00000	
Net		53,051.89CR*			0CR*		
8/12/08	S	3,000,000.00DB	15SEP08	USD/CLP	1,560,000,000.00CR NDF	520.00000	
Net		77,228.61DB*			0CR*		

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

	CURR	LONG	SHORT	NET
USD	10,000,000.00CR	16,500,000.00DB		6,500,000.00DB*
CLP	8,525,300,000.00CR	5,122,250,000.00DB		3,403,050,000.00CR*

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

9/04/08	CURRENCY RECEIVED	9/04/08 USD	15,143.01CR
9/08/08	CURRENCY RECEIVED	9/08/08 USD	7,617.61CR
9/08/08	CURRENCY RECEIVED	9/08/08 USD	21,370.01CR
9/08/08	CURRENCY DELIVERED	9/08/08 USD	53,051.89DB
9/08/08	CURRENCY DELIVERED	9/08/08 USD	18,375.30DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	77,228.61CR
Total Cash		USD	49,932.05CR**

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

CHILE PESO 3,117,750,000.00CR*
US DOLLAR 6,000,000.00DB*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
8/28/08	S	3,000,000.00DB	2OCT08	USD/CLP	1,552,500,000.00CR TYPE	517.50000	189,909.88DB USD
Net Present Value							189,909.88DB* USD
Undiscounted MTM						552.47857	104935714DB* CLP
Undiscounted MTM In Base							189,936.26DB* USD

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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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	CLS	-	CURRENCY RECEIVED	9/15/08	USD	22,342,500.00	CR				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	11,689,440.00	CR				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	AUD	15,000,000.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	AUD	15,000,000.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	AUD	10,000,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	21,500,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	15,000,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	8,400,000.00	DB				
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	10,000,000.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	NZD	25,000,000.00	DB				
9/15/08			CURRENCY DELIVERED	9/15/08	USD	335,000.00	DB				
9/15/08			CURRENCY DELIVERED	9/15/08	USD	579,375.00	DB				
9/15/08			CURRENCY DELIVERED	9/15/08	USD	76,500.00	DB				
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	40,215,500.00	DB				
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	EUR	30,000,000.00	CR				
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	35,750,000.00	CR				
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	3,095,250,000.00	CR				
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	15,000,000.00	DB				
9/16/08			CURRENCY DELIVERED	9/16/08	USD	911,250.00	DB				
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	63,152,375.00	DB				
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	42,000,000.00	DB				
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	3,859,200,000.00	CR				
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	36,000,000.00	DB				
9/19/08			CURRENCY DELIVERED	9/19/08	USD	2,604,501.61	DB				
					Total Cash	AUD	1,500,000.00	DB**			
					Total Cash	CAD	36,612,500.00	DB**			
					Total Cash	CHF	80,948,050.00	CR**			
					Total Cash	EUR	30,920,203.25	DB**			
					Total Cash	GBP	33,150,000.00	CR**			
					Total Cash	JPY	4,749,637,499.00	DB**			
					Total Cash	MXN	166,237,500.00	CR**			
					Total Cash	NZD	10,000,000.00	DB**			
					Total Cash	PLN	139,737,500.00	CR**			
					Total Cash	USD	65,419,435.45	DB**			
- - - - CLOSING ACCOUNT BALANCES - - - - -											
AUS DOLLAR			14,831,250.00DB*								
BRAZ REAL			181,740,000.00DB*								
CAN DOLLAR			0CR*								
SWISSFRANC			37,647,500.00CR*								
CHILE PESO			11,187,350,000.00DB*								
C RENMINBI			68,500,000.00CR*								
COLOM PESO			28,732,000,000.00DB*								
EURO			0CR*								
POUND STG			0CR*								
IND RUPEE			307,700,000.00CR*								
J YEN			932,208,750CR*								
KOREAN WON			42,211,000,000.00DB*								
MEX PESO			0CR*								
NZ DOLLAR			17,808,960.00CR*								
PERU N SOL			5,907,500.00DB*								
PHIL PESO			230,900,000.00DB*								
POL ZLOTY			0CR*								
SIN DOLLAR			0CR*								
NW TR LIRA			0CR*								
TWN DOLLAR			221,095,000.00CR*								
US DOLLAR			105,418,287.02CR*								
- - - - - I N V E N T O R Y O F F O R W A R D D U E C A S H - - - - -											
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -											

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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- - - - - 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.							
9/11/08	B	25,000,000.00	CR	15SEP08 NZD/USD	17,237,500.00	DB DELY .6895000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	30,000,000.00	16SEP08	EUR/USD	42,000,000.00	1.4000000	
	Exp	9/12/08 10:00	NY	Call/ Euro	Premium Amount	9/15/08	76,500.00CR USD
						Net Amount Due USD	76,500.00CR*
9/11/08	S	75,000,000.00	22SEP08	GBP/USD	129,750,000.00	1.7300000	
	Exp	9/18/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	579,375.00CR USD
						Net Amount Due USD	579,375.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	15,000,000.00	CR	16SEP08 GBP/JPY	3,095,250,000	DB DELY 206.35000	
9/12/08	S	30,000,000.00	DB	16SEP08 EUR/USD	42,000,000.00	CR DELY 1.4000000	
9/12/08	S	35,750,000.00	DB	16SEP08 GBP/USD	63,152,375.00	CR DELY 1.7665000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	75,000,000.00	23SEP08	GBP/USD	132,300,000.00	1.7640000	
	Exp	9/19/08 10:00	NY	Put / Euro	Premium Amount	9/16/08	911,250.00CR USD
						Net Amount Due USD	911,250.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	B	36,000,000.00	CR	17SEP08 USD/JPY	3,859,200,000	DB DELY 107.20000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	15,000,000.00	17OCT08	AUD/JPY	1,277,250,000	85.150000	
	Exp	10/15/08 15:00	TOK	Call/ Euro	Premium Amount	9/17/08	399,375.00CR AUD
						Net Amount Due AUD	399,375.00CR*
9/12/08	S	15,000,000.00	17OCT08	AUD/JPY	1,277,250,000	85.150000	
	Exp	10/15/08 15:00	TOK	Put / Euro	Premium Amount	9/17/08	369,375.00CR AUD
						Net Amount Due AUD	369,375.00CR*
9/12/08	B	29,250,000.00	20SEP11	USD/JPY	2,878,200,000	98.40000	
	Exp	9/15/11 15:00	TOK	/Call Euro	Premium Amount	9/17/08	1,493,212.50DB USD
9/12/08	S	50,000,000.00	20SEP11	USD/JPY	5,350,000,000	107.00000	
	Exp	9/15/11 15:00	TOK	/Call Euro	Premium Amount	9/17/08	1,925,000.00CR USD
						Net Amount Due USD	431,787.50CR*
9/12/08	B	29,250,000.00	20SEP11	USD/JPY	2,878,200,000	98.40000	
	Exp	9/15/11 15:00	TOK	/Put Euro	Premium Amount	9/17/08	1,817,156.25DB USD
						Net Amount Due USD	1,817,156.25DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/07/07	S	8,250,000.00	DB	18SEP08 USD/JPY	932,208,750	CR DELY 112.99500	
8/14/08	S	3,000,000.00	DB	19SEP08 USD/COP	5,568,000,000.00	CR TYPE 1856.0000	
9/11/08	B	100,000,000.00	CR	19SEP08 USD/BRL	181,740,000.00	DB TYPE 1.8174000	
8/19/08	B	8,000,000.00	CR	22SEP08 USD/COP	15,280,000,000.00	DB TYPE 1910.0000	
8/20/08	S	5,000,000.00	DB	22SEP08 USD/INR	219,900,000.00	CR TYPE 43.980000	

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
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9/08/08	CURRENCY RECEIVED			9/08/08	MXN	95,977,500.00	CR		
9/08/08	CURRENCY RECEIVED			9/08/08	MXN	51,061,500.00	CR		
9/08/08	CURRENCY RECEIVED			9/08/08	MXN	51,141,000.00	CR		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	11,862,379.77	CR		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	25,000,000.00	CR		
9/08/08	CURRENCY RECEIVED			9/08/08	MXN	249,125,000.00	DB		
9/08/08	CURRENCY DELIVERED			9/08/08	TRY	17,981,250.00	DB		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	5,000,000.00	DB		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	9,362,379.77	DB		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	5,000,000.00	DB		
9/08/08	CURRENCY RECEIVED			9/08/08	USD	5,000,000.00	DB		
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	GBP	3,000,000.00	CR		
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	GBP	3,000,000.00	CR		
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	GBP	3,000,000.00	CR		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	JPY	36,190,000	CR		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	379,837.91	CR		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	129,376.89	CR		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	7,127,050.00	CR		
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	EUR	5,000,000.00	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	JPY	40,493,000	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	JPY	13,792,999	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	337,895.88	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	5,285,940.00	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	5,288,340.00	DB		
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	5,286,540.00	DB		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	3,250,000.00	CR		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	4,000,000.00	CR		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	5,000,000.00	CR		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	5,000,000.00	CR		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	3,000,000.00	CR		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	710,884,000.00	CR		
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	EUR	500,000,000.00	DB		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	4,629,462.50	DB		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	5,697,000.00	DB		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	7,119,600.00	DB		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	7,111,000.00	DB		
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	4,263,000.00	DB		
9/11/08	CURRENCY RECEIVED			9/11/08	USD	90,411,610.75	CR		
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	USD	5,293,440.00	CR		
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	GBP	3,000,000.00	DB		
9/11/08	CURRENCY DELIVERED			9/11/08	MXN	950,000,000.00	DB		
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	463,149,999	CR		
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	536,755,000	CR		
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	463,250,000	CR		
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	234,038,569.55	CR		
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	5,284,200.00	CR		
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	GBP	3,000,000.00	DB		
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	25,000,000,000	DB		
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	4,313,387.66	DB		
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	5,000,000.00	DB		
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	4,315,283.51	DB		
9/15/08	CURRENCY RECEIVED			9/15/08	USD	58,744,908.31	CR		
9/15/08	CURRENCY RECEIVED			9/15/08	USD	2,526,579.14	CR		
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	156,609,800.00	CR		
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	6,971,650.00	CR		
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	6,970,200.00	CR		
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	6,969,700.00	CR		
- - - - 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**

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US NON-SEGREGATED ACCOUNT

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

EURO 0CR
J YEN CR
US DOLLAR 0CR

- - - - - 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
9/10/08	B	463,958.52	CR 18MAR09	USD/CNY	3,150,000.00	DB NDF 6.7894000	
9/11/08	B	450,000.00	CR 17SEP08	EUR/USD	627,300.00	DB DELY 1.3940000	
9/11/08	B	685,124.35	CR 17SEP08	USD/JPY	73,000,000	DB DELY 106.55000	
09/11/08		Trade cancelled					
9/12/08	B	685,124.35	CR 17SEP08	USD/JPY	73,000,000	DB DELY 106.55000	
9/12/08	B	371,954.62	CR 17SEP08	USD/JPY	40,000,000	DB DELY 107.54000	
9/12/08	B	306,577.48	CR 17SEP08	USD/JPY	33,000,000	DB DELY 107.64000	

- - - - - 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.							
5/23/08	S	450,000.00	DB 17SEP08	EUR/USD	704,499.75	CR DELY 1.5655550	
5/23/08	S	709,253.20	DB 17SEP08	USD/JPY	73,000,000	CR DELY 102.92516	
9/11/08	B	450,000.00	CR 17SEP08	EUR/USD	627,300.00	DB DELY 1.3940000	
9/12/08	B	371,954.62	CR 17SEP08	USD/JPY	40,000,000	DB DELY 107.54000	
9/12/08	B	306,577.48	CR 17SEP08	USD/JPY	33,000,000	DB DELY 107.64000	
Net		678,532.10	CR*		73,000,000	DB*	

- - - - - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
4/29/08	B	222,384.78	CR 17SEP08	USD/CNY	1,520,000.00	DB NDF 6.8350000	
Net		350.83	CR*		0CR*		
5/07/08	B	238,060.46	CR 17SEP08	USD/CNY	1,630,000.00	DB NDF 6.8470000	
Net		41.73	DB*		0CR*		

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

CURR	LONG	SHORT	NET
EUR	450,000.00	CR 450,000.00	DB 0CR*
USD	1,843,477.09	CR 1,336,553.20	DB 506,923.89
JPY	73,000,000	CR 73,000,000	DB CR*
CNY	0CR	DB 3,150,000.00	DB 3,150,000.00

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	450,000.00	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	40,000,000	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	33,000,000	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	709,253.20	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	627,300.00	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	450,000.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	73,000,000	DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD	309.10	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	371,954.62	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	306,577.48	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	704,499.75	DB
Total Cash				EUR	0CR**
Total Cash				JPY	CR**

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/08/08	B	11,000,000.00	CR	10SEP08 EUR/USD	15,147,000.00	DB DELY 1.3770000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/08/08	B	50,000,000.00	10CT08	EUR/USD	71,750,000.00	1.4350000			
	Exp	9/29/08	10:00	NY Call/ Euro	Premium Amount	9/10/08	497,500.00	DB	USD
							Net Amount Due	USD	497,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/09/08	S	17,500,000.00	DB	10SEP08 EUR/USD	24,853,500.00	CR DELY 1.4202000			
9/09/08	B	7,500,000.00	CR	10SEP08 USD/TRY	9,997,500.00	DB DELY 1.33300			
9/08/08	S	4,800,000.00	DB	15SEP08 USD/TRY	5,986,080.00	CR DELY 1.24710			
							Recap of Realized Gains/Losses	USD	497,500.00
							Foreign Exchange Settlement Summary		
		CURR			LONG	SHORT	NET		
		EUR	61,000,000.00	CR	17,500,000.00	DB	43,500,000.00	CR*	
		USD	32,353,500.00	CR	91,697,000.00	DB	59,343,500.00	DB*	
		TRY	5,986,080.00	CR	9,997,500.00	DB	4,011,420.00	DB*	
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -									
9/10/08	CLS - CURRENCY DELIVERED					9/10/08 EUR	17,500,000.00	CR	
9/10/08	CURRENCY RECEIVED					9/10/08 TRY	9,997,500.00	CR	
9/10/08	CURRENCY RECEIVED					9/10/08 USD	497,500.00	CR	
9/10/08	CLS - CURRENCY RECEIVED					9/10/08 USD	15,147,000.00	CR	
9/10/08	CLS - CURRENCY DELIVERED					9/10/08 EUR	11,000,000.00	DB	
9/10/08	CURRENCY DELIVERED					9/10/08 USD	7,500,000.00	DB	
9/10/08	CLS - CURRENCY RECEIVED					9/10/08 USD	24,853,500.00	DB	
9/15/08	CURRENCY RECEIVED					9/15/08 USD	4,800,000.00	CR	
9/15/08	CURRENCY DELIVERED					9/15/08 TRY	5,986,080.00	DB	
						Total Cash	EUR	6,500,000.00	CR**
						Total Cash	TRY	4,011,420.00	CR**
						Total Cash	USD	11,909,000.00	DB**
- - - - - CLOSING ACCOUNT BALANCES - - - - -									
EURO				0CR*					
J YEN				CR*					
POL ZLOTY				0CR*					
NW TR LIRA				0CR*					
US DOLLAR				0CR*					
- - - - - 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		
11/07/07	S	15,000,000.00	9NOV09	EUR/GBP	10,680,000.00	.712000	2,308,928.05	DB	USD
	Exp	11/05/09	10:00	NY Call/ Euro	Market Rate	.086592			USD
						Net Market Value @	1.7806488	2,308,928.05	DB USD
11/07/07	S	15,000,000.00	9NOV09	EUR/GBP	10,680,000.00	.712000	95,728.04	DB	USD
	Exp	11/05/09	10:00	NY Put / Euro	Market Rate	.003590			USD
						Net Market Value @	1.7806488	95,728.04	DB USD
8/11/08	S	15,000,000.00	14OCT08	EUR/USD	22,312,500.00	1.4875000	23,265.00	DB	USD
	Exp	10/10/08	10:00	NY Call/ Euro	Market Rate	.0015510			USD

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

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
SGD	0CR	4,669,158.06DB	4,669,158.06DB*
EUR	881,000.00CR	3,869,637.55DB	2,988,637.55DB*
HUF	23,624,063.11CR	204,832,500.00DB	181,208,436.89DB*
ILS	1,606,183.05CR	0CR	1,606,183.05CR*
ZAR	0CR	34,910,551.36DB	34,910,551.36DB*
BRL	0CR	4,049,038.52DB	4,049,038.52DB*
INR	0CR	66,933,405.00DB	66,933,405.00DB*

I T E M I Z E D C A S H A C T I V I T Y			
9/12/08 CURRENCY DELIVERED		9/12/08 USD	144,224.70DB
9/15/08 CURRENCY DELIVERED		9/15/08 USD	77,993.73DB
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 EUR	463,000.00CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 EUR	788,000.00CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 EUR	933,000.00CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 EUR	1,586,000.00CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 SGD	2,922,481.12CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 SGD	1,746,676.94CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	280,800.00CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	165,300.00CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	2,392,552.57CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	1,418,709.38CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 ZAR	12,330,304.99CR
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 ZAR	22,580,246.37CR
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 ILS	1,011,020.40DB
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 ILS	595,162.65DB
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 NZD	3,181,585.86DB
9/17/08 CLS - CURRENCY RECEIVED		9/17/08 NZD	1,886,581.62DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	2,141,325.56DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	1,279,804.32DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	1,575,878.66DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	2,885,875.77DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	689,319.03DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	1,173,182.28DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	1,381,147.89DB
9/17/08 CLS - CURRENCY DELIVERED		9/17/08 USD	2,347,803.38DB
Total Cash EUR			3,770,000.00CR**
Total Cash ILS			1,606,183.05DB**
Total Cash NZD			5,068,167.48DB**
Total Cash SGD			4,669,158.06CR**
Total Cash USD			9,439,193.37DB**
Total Cash ZAR			34,910,551.36CR**

CLOSING ACCOUNT BALANCES	
EURO	781,362.45CR*
HUN FORINT	181,208,436.89DB*
ISR SHEKEL	0CR*
NZ DOLLAR	0CR*
SIN DOLLAR	0CR*
THAI BHAT	.42CR*
US DOLLAR	0CR*
SA RAND	0CR*

FOREIGN EXCHANGE OPEN POSITIONS			
Date	B/S	Base Currency Maturity Currency Pair	Counter Amount Rate Net Present Value
7/29/08	S	3,573,545.37DB 4NOV08 USD/BRL	5,750,906.56CR TYPE 1.6093000 568,082.54DB USD
		Net Present Value	568,082.54DB* USD
		Undiscounted MTM	1.9148666 1091,956.11DB* BRL
		Undiscounted MTM In Base	570,251.79DB* USD

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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

EURO	0CR
HUN FORINT	0CR
ISR SHEKEL	0CR
NZ DOLLAR	0CR
SIN DOLLAR	0CR
THAI BHAT	.42CR
US DOLLAR	0CR
SA RAND	0CR

- - - - - 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	446,100.00	DB 17SEP08	USD/ILS	1,606,183.05	CR DELY 3.600500	
9/02/08	S	880,000.00	DB 4NOV08	USD/MYR	3,014,968.00	CR NDF 3.4261000	
9/02/08	B	4,475,711.72	CR 17SEP08	USD/ZAR	34,910,551.41	DB DELY 7.8000000	
		09/02/08 Trade cancelled					
9/03/08	B	4,475,711.72	CR 17SEP08	USD/ZAR	34,910,551.41	DB DELY 7.8000000	
		09/02/08 As of trade					
9/03/08	B	4,461,754.43	CR 17SEP08	USD/ZAR	34,910,551.36	DB DELY 7.8244000	
		09/02/08 As of trade					
9/03/08	S	4,360,494.05	DB 17DEC08	USD/ZAR	34,910,551.41	CR DELY 8.0061000	
9/12/08	S	689,530.00	DB 17DEC08	USD/PLN	1,666,180.29	CR DELY 2.4164000	

- - - - - 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.							
6/05/08	B	5,068,167.48	CR 17SEP08	NZD/USD	3,811,261.95	DB DELY .7520000	
6/05/08	B	3,421,129.88	CR 17SEP08	USD/SGD	4,669,158.06	DB DELY 1.3648000	
6/26/08	S	99,637.55	DB 17SEP08	EUR/HUF	23,624,063.11	CR DELY 237.10000	
7/08/08	B	881,000.00	CR 17SEP08	EUR/HUF	204,832,500.00	DB DELY 232.50000	
8/15/08	S	1,251,000.00	DB 17SEP08	EUR/USD	1,862,501.31	CR DELY 1.4888100	
8/21/08	S	2,519,000.00	DB 17SEP08	EUR/USD	3,728,951.27	CR DELY 1.4803300	
9/02/08	S	446,100.00	DB 17SEP08	USD/ILS	1,606,183.05	CR DELY 3.600500	
9/03/08	B	4,461,754.43	CR 17SEP08	USD/ZAR	34,910,551.36	DB DELY 7.8244000	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
6/12/08	B	2,411,577.44	CR 12SEP08	USD/BRL	4,049,038.52	DB NDF 1.6790000	
Net		144,224.70	CR*		0CR*		
7/14/08	B	1,551,000.00	CR 15SEP08	USD/INR	66,933,405.00	DB NDF 43.155000	
Net		77,993.73	CR*		0CR*		

				Foreign Exchange Settlement Summary		
				CURR	LONG	SHORT
						NET
				NZD	5,068,167.48	CR 5,068,167.48
				USD	17,436,914.33	CR 4,257,361.95
						DB 13,179,552.38

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

----- OPENING ACCOUNT BALANCES -----
US DOLLAR 0CR
----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
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.
1/29/08 B 25,000,000.00CR 17SEP08 USD/RUB 619,125,000.00DB NDF 24.7650000
Net 718,969.50CR* 0CR*
----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET
USD 25,000,000.00CR 0CR 25,000,000.00CR*
RUB 0CR 619,125,000.00DB 619,125,000.00DB*
----- ITEMIZED CASH ACTIVITY -----
9/17/08 CURRENCY DELIVERED 9/17/08 USD 718,969.50DB
Total Cash USD 718,969.50DB**
----- CLOSING ACCOUNT BALANCES -----
US DOLLAR 0CR*
----- FOREIGN EXCHANGE OPEN POSITIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
7/15/08 B 10,000,000.00CR 20JUL09 USD/KWD 2,626,500.00DB TYPE .2626500 202,295.21CR USD
Net Present Value 202,295.21CR* USD
Undiscounted MTM .2682354 55,854.00CR* KWD
Undiscounted MTM In Base 208,227.55CR* USD
2/27/08 S 10,000,000.00DB 26FEB10 USD/UAH 55,700,000.00CR TYPE 5.5700000 1,774,654.70DB USD
Net Present Value 1,774,654.70DB* USD
Undiscounted MTM 6.8433952 12733952.00DB* UAH
Undiscounted MTM In Base 1860,765.25DB* USD
Total FX Forward NPV 1,572,359.49DB* USD
Total FX Undiscounted MTM 1,652,537.70DB* USD
Total FX Long Option value 0CR* USD
Total FX Short Option Value 0CR* USD
Net FX Option Value 0CR* USD
----- Foreign Exchange Position Delta Summary -----
Curr Notional USD Equivalent Delta Notional Delta USD Equiv
RUB 0CR 0CR 0CR 0CR
KWD 2,626,500.00DB 9,791,772.45DB 2,626,500.00DB 9,791,772.45DB
UAH 55,700,000.00CR 8,139,234.75CR 55,700,000.00CR 8,139,234.75CR
Sum of the Absolute Values: 17,931,007.20 17,931,007.20
----- Foreign Exchange Position Summary -----
CURR LONG SHORT NET
USD 10,000,000.00CR 10,000,000.00DB 0CR*
KWD 0CR 2,626,500.00DB 2,626,500.00DB*
UAH 55,700,000.00CR 0CR 55,700,000.00CR*
----- MARGIN REQUIREMENT SUMMARY -----
Margin Requirement Equity Margin
Initial Excess/Deficit Call/Excess
USD 999,795.41DB 1,572,359.49DB 2,572,154.90DB
Total Value in Base Currency
USD 999,795.41DB 1,572,359.49DB 2,572,154.90DB
----- ACCOUNT VALUE SUMMARY -----
Account Unrealized G/L Net Present Value Net Option Collateral Net Liquidating
Balance on Futures on Forwards Value Value Value
USD 0CR 0CR 1,572,359.49DB 0CR 0CR 1,572,359.49DB
----- PROFIT & LOSS SUMMARY -----
----- CONTINUED ON NEXT PAGE -----

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LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/16/08	CLS	-	CURRENCY DELIVERED		9/16/08	USD	1,434,720.00	DB	
9/16/08	CLS	-	CURRENCY DELIVERED		9/16/08	USD	28,791,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	2,525,310,000	CR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	64,536,000	CR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	66,745.39	CR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,376,013.10	CR	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	25,000,000.00	CR	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	520,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	992,000,000	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	2,683,250,000	DB	
9/17/08	CURRENCY DELIVERED				9/17/08	USD	982.89	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	23,500,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	600,000.00	DB	
9/18/08	CURRENCY DELIVERED				9/18/08	USD	167,355.58	DB	
					Total Cash	AUD	10,700,000.00	DB**	
					Total Cash	CAD	531,730.00	CR**	
					Total Cash	CHF	8,878,110.00	CR**	
					Total Cash	EUR	85,101,109.63	CR**	
					Total Cash	GBP	41,154,710.00	DB**	
					Total Cash	HKD	520,000.00	DB**	
					Total Cash	HUF	8,061,625,000.00	DB**	
					Total Cash	JPY	26,778,164,858	DB**	
					Total Cash	MXN	360,777,500.00	CR**	
					Total Cash	NZD	79,501,000.00	CR**	
					Total Cash	SKK	366,375,000.00	CR**	
					Total Cash	TRY	109,549,687.50	DB**	
					Total Cash	USD	214,075,854.24	CR**	
					Total Cash	XAU	6,250.00	DB**	
- - - - CLOSING ACCOUNT BALANCES - - - - -									
ARG PESO			12,874,000.00	DB*					
AUS DOLLAR			552,500.00	DB*					
BRAZ REAL			175,000,000.00	CR*					
CAN DOLLAR				OCR*					
SWISSFRANC				OCR*					
CHILE PESO			1,589,250,000.00	CR*					
C RENMINBI				OCR*					
COLOM PESO			5,756,000,000.00	CR*					
EURO				OCR*					
POUND STG				OCR*					
HK DOLLAR				OCR*					
HUN FORINT				OCR*					
J YEN				CR*					
MEX PESO				OCR*					
NZ DOLLAR				OCR*					
PERU N SOL			4,364,250.00	DB*					
RUSS RUBLE				OCR*					
SIN DOLLAR				OCR*					
SLV KORUNA				OCR*					
NW TR LIRA			28,127,000.00	DB*					
TWN DOLLAR				OCR*					
US DOLLAR			77,674,263.50	DB*					
GOLD				OCR*					
SA RAND				OCR*					
- - - - - 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		
10/03/07	B	50,000,000.00	7OCT08	AUD/JPY	4,810,000,000	96.200000	1,080.12	CR	USD
Exp 10/02/08 15:00 TOK Call/				Euro	USD				
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	10,500,000.00DB
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	900,000.00DB
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	1,642,500,000DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD	230,500.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD	242,750.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD	34,950.00DB
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	50,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	CAD	10,645,000.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	MXN	510,275,000.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	NZD	44,000,000.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD	50,000,000.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD	2,021,250.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD	2,233,750.00CR
9/15/08	CURRENCY RECEIVED			9/15/08	USD	2,481,250.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	9,200,000.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	145,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	CAD	9,389,520.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	100,000,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	TRY	64,450,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	750,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	618,750.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	668,250.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	205,875.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	217,125.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	841,413.31DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	119,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	248,960.45DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	10,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	50,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	28,534,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	XAU	6,250.00DB
9/16/08	MKT_OP_XIT DEAL NUMBER 12683179			9/16/08	GBP	1,500,000.00CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	AUD	20,000,000.00CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	AUD	35,000,000.00CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	800,000.00CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	1,407,000,000CR
9/16/08	CURRENCY RECEIVED			9/16/08	TRY	15,312,500.00CR
9/16/08	CURRENCY RECEIVED			9/16/08	TRY	21,531,580.00CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD	55,874.49CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD	950,313.00CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD	950,313.00CR
9/16/08	CURRENCY RECEIVED			9/16/08	USD	454,486.50CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	100,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	563,000.00CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	36,897,300.00CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	11,107,500.00CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	AUD	15,000,000.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	EUR	266,875.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	EUR	248,125.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	400,000.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	GBP	1,500,000.00DB
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	19,800,000.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	10,780,000,000DB
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	NZD	15,000,000.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	12,500,000.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	17,300,000.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	16,550,000.00DB

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**FUTURES/FOREIGN EXCHANGE
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ITEMIZED CASH ACTIVITY	
9/09/08 CLS - CURRENCY DELIVERED	9/09/08 USD 669.23DB
9/09/08 CLS - CURRENCY DELIVERED	9/09/08 USD 245,797.31DB
9/09/08 CLS - CURRENCY DELIVERED	9/09/08 USD 1,426,330.00DB
9/10/08 CLS - CURRENCY DELIVERED	9/10/08 EUR 300,000.00CR
9/10/08 CLS - CURRENCY RECEIVED	9/10/08 NZD 1,000,000.00CR
9/10/08 CURRENCY RECEIVED	9/10/08 SKK 244,250,000.00CR
9/10/08 CURRENCY RECEIVED	9/10/08 SKK 122,125,000.00CR
9/10/08 CURRENCY RECEIVED	9/10/08 USD 66,012.53CR
9/10/08 CURRENCY RECEIVED	9/10/08 USD 402,500.00CR
9/10/08 CURRENCY RECEIVED	9/10/08 USD 1,226,308.53CR
9/10/08 CLS - CURRENCY RECEIVED	9/10/08 USD 3,000,000.00CR
9/10/08 CLS - CURRENCY RECEIVED	9/10/08 USD 1,000,000.00CR
9/10/08 CLS - CURRENCY DELIVERED	9/10/08 JPY 324,750,000DB
9/10/08 CLS - CURRENCY DELIVERED	9/10/08 JPY 108,360,000DB
9/10/08 CURRENCY DELIVERED	9/10/08 USD 10,000,000.00DB
9/10/08 CURRENCY DELIVERED	9/10/08 USD 5,000,000.00DB
9/10/08 CURRENCY DELIVERED	9/10/08 USD 270,625.00DB
9/10/08 CURRENCY DELIVERED	9/10/08 USD 278,750.00DB
9/10/08 CURRENCY DELIVERED	9/10/08 USD 1,055,000.00DB
9/10/08 CLS - CURRENCY RECEIVED	9/10/08 USD 72,167.70DB
9/10/08 CLS - CURRENCY RECEIVED	9/10/08 USD 426,120.00DB
9/11/08 CURRENCY RECEIVED	9/10/08 USD 671,950.00DB
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 EUR 12,500,000.00CR
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 JPY 2,045,540,000CR
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 JPY 2,560,410,000CR
9/11/08 CURRENCY RECEIVED	9/11/08 USD 2,100,000.00CR
9/11/08 CURRENCY RECEIVED	9/11/08 USD 2,800,000.00CR
9/11/08 CURRENCY RECEIVED	9/11/08 USD 20,000,000.00CR
9/11/08 CLS - CURRENCY DELIVERED	9/11/08 USD 1,000,000.00CR
9/11/08 CLS - CURRENCY DELIVERED	9/11/08 USD 1,419,410.00CR
9/11/08 CLS - CURRENCY DELIVERED	9/11/08 USD 29,788,500.00CR
9/11/08 CURRENCY DELIVERED	9/11/08 CAD 355,000.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 CAD 368,750.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 CHF 690,000.00DB
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 CHF 27,000,000.00DB
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 EUR 1,000,000.00DB
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 EUR 21,000,000.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 HUF 3,255,625,000.00DB
9/11/08 CLS - CURRENCY RECEIVED	9/11/08 JPY 107,450,000DB
9/11/08 CURRENCY DELIVERED	9/11/08 TRY 2,873,010.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 TRY 3,821,720.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 TRY 24,860,000.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 USD 497,500.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 USD 138,750.00DB
9/11/08 CURRENCY DELIVERED	9/11/08 USD 8,553,457.32DB
9/11/08 CLS - CURRENCY DELIVERED	9/11/08 USD 19,000,000.00DB
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 CHF 16,733,850.00CR
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 CHF 55,575,000.00CR
9/12/08 CURRENCY RECEIVED	9/12/08 EUR 51,875.00CR
9/12/08 CURRENCY RECEIVED	9/12/08 USD 414,504.77CR
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 USD 1,000,000.00CR
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 USD 15,000,000.00CR
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 USD 1,264,590.00CR
9/12/08 CLS - CURRENCY RECEIVED	9/12/08 CHF 1,125,770.00DB
9/12/08 CURRENCY DELIVERED	9/12/08 EUR 282,500.00DB
9/12/08 CURRENCY DELIVERED	9/12/08 EUR 296,875.00DB
9/12/08 CURRENCY DELIVERED	9/12/08 EUR 16,875.00DB
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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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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.											
Net		74,831.65	CR*				0CR*				
9/02/08	S	25,000,000.00	DB	4SEP08	USD/BRL	41,445,000.00	CR NDF	1.6578000			
Net		36,140.22	DB*				0CR*				
8/01/08	S	8,000,000.00	DB	5SEP08	USD/ARS	24,544,000.00	CR NDF	3.0680000			
Net		54,871.85	CR*				0CR*				
9/03/08	B	2,000,000.00	CR	5SEP08	USD/CLP	1,034,000,000.00	DB NDF	517.00000			
Net		735.28	DB*				0CR*				
3/05/08	B	5,000,000.00	CR	8SEP08	USD/ARS	16,187,500.00	DB NDF	3.2375000			
Net		328,516.41	DB*				0CR*				
8/04/08	B	3,000,000.00	CR	8SEP08	USD/PEN	8,355,000.00	DB NDF	2.785000			
Net		185,542.01	CR*				0CR*				
8/05/08	S	10,000,000.00	DB	8SEP08	USD/IDR	90,700,000,000.00	CR NDF	9070.000			
Net		149,869.68	DB*				0CR*				
9/05/08	S	15,000,000.00	DB	8SEP08	EUR/RUB	546,405,000.00	CR NDF	36.427000			
Net		50,199.01	CR*				0CR*				
8/28/08	S	7,900,000.00	DB	10SEP08	USD/TWD	247,507,000.00	CR NDF	31.330000			
Net		66,012.53	DB*				0CR*				
9/08/08	B	10,000,000.00	CR	10SEP08	USD/CLP	5,200,000,000.00	DB NDF	520.00000			
Net		72,167.70	CR*				0CR*				
9/09/08	S	15,000,000.00	DB	10SEP08	USD/RUB	352,387,500.00	CR NDF	23.4925000			
Net		1,226,308.53	DB*				0CR*				
9/06/06	S	20,000,000.00	DB	11SEP08	USD/BRL	49,740,000.00	CR NDF	2.4870000			
Net		8,351,573.19	CR*				0CR*				
8/07/08	B	8,000,000.00	CR	11SEP08	USD/CLP	4,081,600,000.00	DB NDF	510.20000			
8/07/08	B	3,000,000.00	CR	11SEP08	USD/CLP	1,542,300,000.00	DB NDF	514.10000			
Net		403,862.46	CR*				0CR*				
9/08/08	S	10,000,000.00	DB	11SEP08	USD/CLP	5,200,300,000.00	CR NDF	520.03000			
Net		201,978.33	DB*				0CR*				
8/08/08	S	3,000,000.00	DB	12SEP08	USD/COP	5,472,000,000.00	CR NDF	1824.0000			
Net		370,899.24	DB*				0CR*				
8/08/08	S	1,000,000.00	DB	12SEP08	USD/PEN	2,842,500.00	CR NDF	2.842500			
Net		43,605.53	DB*				0CR*				
8/11/08	B	8,000,000.00	CR	15SEP08	USD/BRL	13,068,000.00	DB NDF	1.6335000			
Net		841,413.31	CR*				0CR*				
8/11/08	B	2,000,000.00	CR	15SEP08	USD/CLP	1,034,300,000.00	DB NDF	517.15000			
8/11/08	B	10,000,000.00	CR	15SEP08	USD/CLP	5,200,000,000.00	DB NDF	520.00000			
Net		319,593.81	CR*				0CR*				
8/11/08	B	5,000,000.00	CR	15SEP08	USD/PEN	14,430,000.00	DB NDF	2.886000			
8/11/08	B	2,000,000.00	CR	15SEP08	USD/PEN	5,780,000.00	DB NDF	2.890000			
Net		204,209.96	CR*				0CR*				
8/12/08	B	2,000,000.00	CR	15SEP08	USD/CLP	1,043,000,000.00	DB NDF	521.50000			
Net		45,865.03	CR*				0CR*				
8/13/08	B	4,000,000.00	CR	15SEP08	USD/CLP	2,086,000,000.00	DB NDF	521.50000			
Net		91,730.06	CR*				0CR*				
8/13/08	S	6,000,000.00	DB	15SEP08	USD/COP	11,142,000,000.00	CR NDF	1857.0000			
Net		649,597.11	DB*				0CR*				
8/13/08	B	3,000,000.00	CR	15SEP08	USD/PEN	8,827,500.00	DB NDF	2.942500			
8/13/08	B	1,000,000.00	CR	15SEP08	USD/PEN	2,945,000.00	DB NDF	2.945000			
Net		41,393.46	CR*				0CR*				
8/15/08	B	5,000,000.00	CR	15SEP08	USD/PHP	225,000,000.00	DB NDF	45.000000			
Net		214,089.72	CR*				0CR*				
9/10/08	B	4,000,000.00	CR	15SEP08	USD/COP	8,368,000,000.00	DB NDF	2092.0000			
Net		18,324.48	DB*				0CR*				
9/11/08	S	100,000,000.00	DB	15SEP08	USD/BRL	175,000,000.00	CR NDF	1.7500000			
Net			0CR*				0CR*				
8/13/08	B	25,000,000.00	CR	16SEP08	USD/CNY	171,525,000.00	DB NDF	6.8610000			

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

Confidential Treatment Requested by Barclays

Source: eDoc

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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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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.									
		Exp 10/14/08	10:00 NY	Put / Euro	Premium Amount	9/16/08	248,125.00	CR	EUR
							Net Amount Due	EUR	248,125.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	35,000,000.00	DB	16SEP08 AUD/USD	28,791,000.00	CR DELY .82260000			
9/12/08	S	20,000,000.00	DB	16SEP08 AUD/USD	16,550,000.00	CR DELY .82750000			
Net		55,000,000.00	DB*		45,341,000.00	CR*			
9/12/08	B	400,000.00	CR	16SEP08 EUR/USD	563,000.00	DB DELY 1.4075000			
9/12/08	S	800,000.00	DB	16SEP08 GBP/USD	1,434,720.00	CR DELY 1.7934000			
9/12/08	B	19,800,000.00	CR	16SEP08 GBP/USD	36,897,300.00	DB DELY 1.8635000			
Net		19,000,000.00	CR*		35,462,580.00	DB*			
9/12/08	B	15,000,000.00	CR	16SEP08 NZD/USD	11,107,500.00	DB DELY .7405000			
9/12/08	B	17,300,000.00	CR	16SEP08 USD/TRY	21,531,580.00	DB DELY 1.24460			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	25,000,000.00		16MAR09 USD/BRL	46,575,000.00	1.8630000			
		Exp 3/12/09	10:00 NY	/Call Euro	Premium Amount	9/16/08	950,313.00	DB	USD
							Net Amount Due	USD	950,313.00
9/12/08	B	25,000,000.00		16MAR09 USD/BRL	46,575,000.00	1.8630000			
		Exp 3/12/09	10:00 NY	/Put Euro	Premium Amount	9/16/08	950,313.00	DB	USD
							Net Amount Due	USD	950,313.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
6/10/08	S	66,745.39	DB	17SEP08 USD/HKD	520,000.00	CR DELY 7.7908000			
7/15/08	S	9,376,013.10	DB	17SEP08 USD/JPY	992,000,000.00	CR DELY 105.80190			
9/12/08	S	25,000,000.00	DB	17SEP08 USD/JPY	2,683,250,000.00	CR DELY 107.33000			
9/12/08	B	23,500,000.00	CR	17SEP08 USD/JPY	2,525,310,000.00	DB DELY 107.46000			
9/12/08	B	600,000.00	CR	17SEP08 USD/JPY	64,536,000.00	DB DELY 107.56000			
Net		900,000.00	DB*		93,404,000.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	50,000,000.00		22SEP08 USD/JPY	5,380,000,000	107.60000			
		Exp 9/18/08	10:00 NY	/Put Euro	Premium Amount	9/17/08	358,750.00	CR	USD
							Net Amount Due	USD	358,750.00
9/12/08	S	50,000,000.00		24SEP08 USD/JPY	5,282,500,000	105.65000			
		Exp 9/19/08	10:00 NY	/Call Euro	Premium Amount	9/17/08	168,750.00	CR	USD
							Net Amount Due	USD	168,750.00
9/12/08	B	50,000,000.00		24SEP08 USD/JPY	5,440,000,000	108.80000			
		Exp 9/19/08	10:00 NY	/Put Euro	Premium Amount	9/17/08	156,250.00	DB	USD
							Net Amount Due	USD	156,250.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/13/08	S	2,000,000.00	DB	22SEP08 USD/CLP	1,041,000,000.00	CR TYPE 520.50000			
8/15/08	B	3,000,000.00	CR	22SEP08 USD/COP	5,676,000,000.00	DB TYPE 1892.0000			
8/18/08	S	7,000,000.00	DB	22SEP08 USD/CLP	3,641,750,000.00	CR TYPE 520.25000			
8/19/08	S	7,000,000.00	DB	22SEP08 USD/CLP	3,675,000,000.00	CR TYPE 525.00000			

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**FUTURES/FOREIGN EXCHANGE
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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.									
						Net Amount Due	USD	242,750.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
12/14/07	S	9,200,000.00	DB	15SEP08 USD/CAD	9,389,520.00	CR DELY	1.0206000		
9/11/08	B	100,000,000.00	CR	15SEP08 EUR/USD	145,000,000.00	DB DELY	1.4500000		
9/11/08	S	44,000,000.00	DB	15SEP08 NZD/USD	28,534,000.00	CR DELY	.6485000		
9/11/08	B	50,000,000.00	CR	15SEP08 USD/MXN	510,275,000.00	DB DELY	10.205500		
9/11/08	S	27,781,250.00	DB	15SEP08 USD/XAU	31,250.00	CR DELY	889.00000		
9/11/08	B	25,300,000.00	CR	15SEP08 USD/XAU	25,000.00	DB DELY	1012.00000		
Net		2,481,250.00	DB*		6,250.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	50,000,000.00		16MAR09 EUR/USD	69,200,000.00		1.3840000		
		Exp 3/12/09 10:00	NY Call/	Euro	Premium Amount		9/15/08	2,021,250.00	DB USD
9/11/08	S	110,000,000.00		16MAR09 EUR/USD	170,390,000.00		1.5490000		
		Exp 3/12/09 10:00	NY Call/	Euro	Premium Amount		9/15/08	618,750.00	CR USD
						Net Amount Due	USD	1,402,500.00DB*	
9/11/08	S	110,000,000.00		16MAR09 EUR/USD	136,235,000.00		1.2385000		
		Exp 3/12/09 10:00	NY Put /	Euro	Premium Amount		9/15/08	668,250.00	CR USD
9/11/08	B	50,000,000.00		16MAR09 EUR/USD	69,200,000.00		1.3840000		
		Exp 3/12/09 10:00	NY Put /	Euro	Premium Amount		9/15/08	2,233,750.00	DB USD
						Net Amount Due	USD	1,565,500.00DB*	
9/11/08	S	100,000,000.00		22SEP08 NZD/USD	64,500,000.00		.6450000		
		Exp 9/18/08 10:00	NY Put /	Euro	Premium Amount		9/15/08	750,000.00	CR USD
						Net Amount Due	USD	750,000.00CR*	
9/11/08	S	15,000,000.00		15OCT08 NZD/USD	9,705,000.00		.6470000		
		Exp 10/13/08 10:00	NY Call/	Euro	Premium Amount		9/15/08	205,875.00	CR USD
						Net Amount Due	USD	205,875.00CR*	
9/11/08	S	15,000,000.00		15OCT08 NZD/USD	9,705,000.00		.6470000		
		Exp 10/13/08 10:00	NY Put /	Euro	Premium Amount		9/15/08	217,125.00	CR USD
						Net Amount Due	USD	217,125.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	10,000,000.00	CR	15SEP08 USD/CAD	10,645,000.00	DB DELY	1.0645000		
9/12/08	S	50,000,000.00	DB	15SEP08 USD/TRY	64,450,000.00	CR DELY	1.28900		
9/08/08	B	12,500,000.00	CR	16SEP08 USD/TRY	15,312,500.00	DB DELY	1.22500		
9/11/08	B	15,000,000.00	CR	16SEP08 AUD/JPY	1,407,000,000.00	DB DELY	93.800000		
9/11/08	S	100,000,000.00	DB	16SEP08 USD/JPY	10,780,000,000.00	CR DELY	107.80000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	12,500,000.00		16OCT08 EUR/JPY	1,841,250,000		147.30000		
		Exp 10/14/08 10:00	NY Call/	Euro	Premium Amount		9/16/08	266,875.00	CR EUR
						Net Amount Due	EUR	266,875.00CR*	
9/11/08	S	12,500,000.00		16OCT08 EUR/JPY	1,841,250,000		147.30000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/12/08	S	09/11/08 Trade cancelled					
		19,971,844.21	DB	17SEP08 USD/JPY	2,128,000,000	CR DELY 106.55000	
9/12/08	S	09/11/08 Trade cancelled					
		3,766,009.00	DB	17SEP08 USD/SGD	5,440,000.00	CR DELY 1.4445000	
9/12/08	S	09/11/08 Trade cancelled					
		1,197,097.94	DB	17SEP08 USD/ZAR	9,900,000.00	CR DELY 8.2700000	
9/12/08	S	35,000,000.00	DB	16SEP08 AUD/USD	28,791,000.00	CR DELY .82260000	
9/12/08	S	20,000,000.00	DB	16SEP08 AUD/USD	16,550,000.00	CR DELY .82750000	
9/12/08	B	100,000,000.00	19SEP08	AUD/USD	83,000,000.00	.83000000	
		Exp 9/17/08 10:00	NY	Call/ Euro		9/16/08	
9/12/08	B	400,000.00	CR	16SEP08 EUR/USD	563,000.00	DB DELY 1.4075000	
9/12/08	S	800,000.00	DB	16SEP08 GBP/USD	1,434,720.00	CR DELY 1.7934000	
9/12/08	B	19,800,000.00	CR	16SEP08 GBP/USD	36,897,300.00	DB DELY 1.8635000	
9/12/08	B	15,000,000.00	CR	16SEP08 NZD/USD	11,107,500.00	DB DELY .7405000	
9/12/08	B	25,000,000.00	16MAR09	USD/BRL	46,575,000.00	1.8630000	
		Exp 3/12/09 10:00	NY	/Call Euro		9/16/08	
9/12/08	B	25,000,000.00	16MAR09	USD/BRL	46,575,000.00	1.8630000	
		Exp 3/12/09 10:00	NY	/Put Euro		9/16/08	
9/12/08	B	10,000,000.00	CR	15SEP08 USD/CAD	10,645,000.00	DB DELY 1.0645000	
9/12/08	S	3,000,000.00	DB	16OCT08 USD/COP	6,210,000,000.00	CR NDF 2070.0000	
9/12/08	S	25,000,000.00	DB	17SEP08 USD/JPY	2,683,250,000	CR DELY 107.33000	
9/12/08	B	23,500,000.00	CR	17SEP08 USD/JPY	2,525,310,000	DB DELY 107.46000	
9/12/08	B	600,000.00	CR	17SEP08 USD/JPY	64,536,000	DB DELY 107.56000	
9/12/08	S	50,000,000.00	22SEP08	USD/JPY	5,380,000,000	107.60000	
		Exp 9/18/08 10:00	NY	/Put Euro		9/17/08	
9/12/08	S	50,000,000.00	24SEP08	USD/JPY	5,282,500,000	105.65000	
		Exp 9/19/08 10:00	NY	/Call Euro		9/17/08	
9/12/08	B	50,000,000.00	24SEP08	USD/JPY	5,440,000,000	108.80000	
		Exp 9/19/08 10:00	NY	/Put Euro		9/17/08	
9/12/08	S	50,000,000.00	DB	15SEP08 USD/TRY	64,450,000.00	CR DELY 1.28900	
9/12/08	B	17,300,000.00	CR	16SEP08 USD/TRY	21,531,580.00	DB DELY 1.24460	
9/12/08	S	40,000,000.00	16SEP08	USD/TRY	49,860,000.00	1.24650	
		Exp 9/15/08 12:00	LDN	/Put Euro		9/15/08	
9/12/08	S	03/19/08 As of trade					
		7,250.00	29DEC08	XAU/USD	7,547,250.00	1041.00000	
		Exp 12/23/08 9:30	NY	Call/ Euro	Premium Amount	3/25/08	604,070.00
							CR USD

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	USD	69,540,000.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	USD	29,415,400.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	USD	69,366,000.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	USD	7,261,400.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	USD	33,769,000.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	ZAR	154,152,000.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	ZAR	155,878,000.00	DB
9/18/08	CLS	-	CURRENCY DELIVERED			9/18/08	ZAR	19,879,795.00	DB
9/19/08	CURRENCY	RECEIVED				9/19/08	THB	169,550,000.00	CR
9/19/08	CURRENCY	RECEIVED				9/19/08	THB	170,525,000.00	CR
9/19/08	CURRENCY	RECEIVED				9/19/08	USD	5,000,000.00	CR
9/19/08	CURRENCY	RECEIVED				9/19/08	USD	4,851,363.11	CR
9/19/08	CURRENCY	DELIVERED				9/19/08	THB	167,275,000.00	DB
9/19/08	CURRENCY	DELIVERED				9/19/08	USD	5,000,000.00	DB
9/19/08	CURRENCY	DELIVERED				9/19/08	USD	5,000,000.00	DB
Total Cash							AUD	51,994,000.00	DB**
Total Cash							EUR	122,341,393.50	DB**
Total Cash							GBP	5,093,437.50	DB**
Total Cash							HUF	1,819,966,500.00	CR**
Total Cash							JPY	1,820,770,000.00	DB**
Total Cash							MXN	873,423,151.00	CR**
Total Cash							NZD	445,125,900.00	CR**
Total Cash							PLN	275,450,000.00	DB**
Total Cash							THB	172,800,000.00	CR**
Total Cash							TRY	41,104,700.00	CR**
Total Cash							USD	38,860,418.38	DB**
Total Cash							ZAR	212,291,497.50	DB**
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR			0CR*						
CHILE PESO			5,092,000,000.00CR*						
C RENMINBI			4,107,300.00DB*						
COLOM PESO			18,010,000,000.00DB*						
EURO			0CR*						
POUND STG			0CR*						
HUN FORINT			0CR*						
IND RUPEE			0CR*						
J YEN			CR*						
KOREAN WON			0CR*						
MEX PESO			0CR*						
NZ DOLLAR			0CR*						
POL ZLOTY			0CR*						
THAI BHAT			172,800,000.00CR*						
NW TR LIRA			0CR*						
US DOLLAR			1,436,100.55CR*						
SA RAND			0CR*						
- - - - - 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	
8/13/08	B	50,000,000.00	1DEC08	AUD/USD		50,000,000.00	1.00000000	3,950.00	CR USD
		Exp 11/27/08 10:00 NY	Call/	Euro		Market Rate	.00007900		USD
8/13/08	S	50,000,000.00	1DEC08	AUD/USD		43,500,000.00	.87000000	4,220,000.00	DB USD
		Exp 11/27/08 10:00 NY	Put /	Euro		Market Rate	.08440000		USD
7/23/08	B	70,278,969.96	27JUL09	AUD/USD		65,500,000.00	.93200000	379,576.71	CR USD
		Exp 7/23/09 10:00 NY	Call/	Euro					USD
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	79,452,580.00CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	7,368,530.00CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	7,212,500.00CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 ZAR	19,966,022.50CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 ZAR	19,752,925.00CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 ZAR	39,508,350.00CR	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 AUD	92,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 AUD	100,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 AUD	136,958,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 EUR	60,000,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 EUR	2,500,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 EUR	2,500,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 EUR	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 EUR	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 EUR	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 EUR	160,000,000.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	30,557,604.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	25,445,410.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	25,444,030.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	507,525,000.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	50,849,415.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	52,194,200.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	52,217,700.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	1,572,165,000.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	52,634,100.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	520,590,000.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 MXN	416,972,000.00DB	
9/18/08	CLS - CURRENCY RECEIVED			9/18/08 NZD	28,064,600.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 PLN	16,497,500.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 PLN	258,952,500.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 TRY	47,736,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 TRY	32,959,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 TRY	3,092,355.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 USD	10,000,000.00DB	
9/18/08	CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	94,617,145.45DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	125,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	125,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	2,500,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	5,000,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	33,727,500.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	34,226,000.00DB	
9/18/08	CLS - CURRENCY DELIVERED			9/18/08 USD	7,219,210.00DB	
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/02/08	CLS - CURRENCY RECEIVED		9/02/08	ZAR	38,552,500.00CR			
9/02/08	CLS - CURRENCY RECEIVED		9/02/08	ZAR	38,556,500.00CR			
9/02/08	CLS - CURRENCY RECEIVED		9/02/08	ZAR	19,288,000.00CR			
9/02/08	CURRENCY DELIVERED		9/02/08	TRY	2,953,750.00DB			
9/02/08	CLS - CURRENCY DELIVERED		9/02/08	USD	5,000,000.00DB			
9/02/08	CLS - CURRENCY DELIVERED		9/02/08	USD	5,000,000.00DB			
9/02/08	CLS - CURRENCY DELIVERED		9/02/08	USD	2,500,000.00DB			
9/02/08	CLS - CURRENCY RECEIVED		9/02/08	ZAR	19,196,000.00DB			
9/02/08	CLS - CURRENCY RECEIVED		9/02/08	ZAR	19,292,500.00DB			
9/03/08	CURRENCY RECEIVED		9/03/08	EUR	27,218.37CR			
9/03/08	CLS - CURRENCY DELIVERED		9/03/08	USD	7,345,500.00CR			
9/03/08	CLS - CURRENCY RECEIVED		9/03/08	EUR	5,000,000.00DB			
9/03/08	CURRENCY DELIVERED		9/03/08	USD	859,697.95DB			
9/04/08	CURRENCY RECEIVED		9/04/08	TRY	6,052,000.00CR			
9/04/08	CURRENCY RECEIVED		9/04/08	TRY	3,630,000.00CR			
9/04/08	CURRENCY RECEIVED		9/04/08	USD	58,750.00CR			
9/04/08	CLS - CURRENCY DELIVERED		9/04/08	USD	12,603,030.00CR			
9/04/08	CLS - CURRENCY DELIVERED		9/04/08	AUD	15,000,000.00DB			
9/04/08	CURRENCY DELIVERED		9/04/08	EUR	118,611.87DB			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	5,000,000.00DB			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	3,000,000.00DB			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	303,000.00DB			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	98,750.00DB			
9/05/08	CURRENCY RECEIVED		9/05/08	USD	57,000.00CR			
9/05/08	CURRENCY RECEIVED		9/05/08	USD	2,500,000.00CR			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	USD	2,500,000.00CR			
9/05/08	CURRENCY DELIVERED		9/05/08	TRY	3,076,750.00DB			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	ZAR	19,686,000.00DB			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	EUR	6,250,000.00CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	2,434,709.69CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	50,000,000.00CR			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	ZAR	19,750,500.00CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	GBP	5,093,437.50DB			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	JPY	5,320,755,000DB			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	2,500,000.00DB			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	ZAR	19,582,000.00DB			
9/09/08	CURRENCY RECEIVED		9/09/08	EUR	4,000,000.00CR			
9/09/08	CLS - CURRENCY DELIVERED		9/09/08	JPY	12,116,000,000CR			
9/09/08	CLS - CURRENCY DELIVERED		9/09/08	USD	113,960,000.00CR			
9/09/08	CLS - CURRENCY RECEIVED		9/09/08	EUR	80,000,000.00DB			
9/09/08	CLS - CURRENCY DELIVERED		9/09/08	USD	113,957,863.05DB			
9/10/08	CURRENCY RECEIVED		9/10/08	USD	97,500.00CR			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	MXN	101,500,000.00CR			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	USD	10,000,000.00DB			
9/15/08	CURRENCY DELIVERED		9/15/08	USD	86,146.39DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD	15,000,000.00CR			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	25,000,000.00CR			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	25,000,000.00CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	2,251,095,000CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	100,000,000.00CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	38,455,000.00CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	39,251,250.00CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	21,540,000.00CR			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD	25,000,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	25,000,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	25,000,000.00DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	10,867,110,000DB			
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -								

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**FUTURES/FOREIGN EXCHANGE
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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.									
9/04/08	S	5,000,000.00	DB	18SEP08 USD/MXN	52,194,200.00	CR DELY	10.438840		
9/04/08	S	5,000,000.00	DB	18SEP08 USD/MXN	52,217,700.00	CR DELY	10.443540		
9/04/08	S	150,000,000.00	DB	18SEP08 USD/MXN	1,572,165,000.00	CR DELY	10.481100		
Net		160,000,000.00	DB*		1,676,576,900.00	CR*			
9/05/08	B	2,500,000.00	CR	18SEP08 EUR/HUF	606,578,250.00	DB DELY	242.63130		
9/05/08	B	2,500,000.00	CR	18SEP08 EUR/HUF	606,803,250.00	DB DELY	242.72130		
Net		5,000,000.00	CR*		1,213,381,500.00	DB*			
9/05/08	S	5,000,000.00	DB	18SEP08 USD/MXN	52,634,100.00	CR DELY	10.526820		
9/05/08	B	5,000,000.00	CR	18SEP08 USD/MXN	52,807,125.00	DB DELY	10.561425		
9/05/08	B	5,000,000.00	CR	18SEP08 USD/MXN	52,816,625.00	DB DELY	10.563325		
9/05/08	B	5,000,000.00	CR	18SEP08 USD/MXN	52,824,125.00	DB DELY	10.564825		
Net		10,000,000.00	CR*		105,813,775.00	DB*			
9/05/08	B	10,000,000.00	CR	18SEP08 USD/TRY	12,538,000.00	DB DELY	1.25380		
9/05/08	B	2,500,000.00	CR	18SEP08 USD/ZAR	19,966,022.50	DB DELY	7.9864090		
9/08/08	B	2,500,000.00	CR	18SEP08 EUR/HUF	606,585,000.00	DB DELY	242.63400		
9/08/08	S	50,000,000.00	DB	18SEP08 NZD/USD	33,769,000.00	CR DELY	.6753800		
9/08/08	S	50,000,000.00	DB	18SEP08 USD/MXN	520,590,000.00	CR DELY	10.411800		
9/08/08	S	40,000,000.00	DB	18SEP08 USD/MXN	416,972,000.00	CR DELY	10.424300		
9/08/08	B	5,000,000.00	CR	18SEP08 USD/MXN	52,193,305.00	DB DELY	10.438661		
Net		85,000,000.00	DB*		885,368,695.00	CR*			
9/08/08	B	2,500,000.00	CR	18SEP08 USD/TRY	3,064,455.00	DB DELY	1.22578		
9/08/08	S	2,500,000.00	DB	18SEP08 USD/TRY	3,092,355.00	CR DELY	1.23694		
Net			OCR*		27,900.00	CR*			
9/08/08	B	2,500,000.00	CR	18SEP08 USD/ZAR	19,752,925.00	DB DELY	7.9011700		
9/08/08	B	5,000,000.00	CR	18SEP08 USD/ZAR	39,508,350.00	DB DELY	7.9016700		
9/08/08	S	2,500,000.00	DB	18SEP08 USD/ZAR	19,879,795.00	CR DELY	7.9519180		
Net		5,000,000.00	CR*		39,381,480.00	DB*			
9/09/08	S	75,000,000.00	DB	18SEP08 EUR/PLN	258,952,500.00	CR DELY	3.4527000		
8/15/08	B	5,000,000.00	CR	19SEP08 USD/THB	169,550,000.00	DB TYPE	33.910000		
8/19/08	B	5,000,000.00	CR	19SEP08 USD/THB	170,525,000.00	DB TYPE	34.105000		
9/02/08	S	5,000,000.00	DB	19SEP08 USD/THB	172,800,000.00	CR TYPE	34.560000		
9/03/08	S	4,851,363.11	DB	19SEP08 USD/THB	167,275,000.00	CR TYPE	34.480000		
1/14/08	B	26,688,473.43	CR	29SEP08 USD/CNY	181,294,800.00	DB TYPE	6.7930000		
9/26/07	S	25,000,000.00	DB	30SEP08 USD/CNY	177,187,500.00	CR TYPE	7.0875000		
7/25/08	S	10,249,597.42	DB	30SEP08 USD/CLP	5,092,000,000.00	CR TYPE	496.80000		
7/25/08	B	9,997,224.54	CR	30SEP08 USD/COP	18,010,000,000.00	DB TYPE	1801.5000		

Recap of Realized Gains/Losses EUR 4,000,000.00DB
Recap of Realized Gains/Losses USD 188,500.00CR

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
7/30/08	B	1,500,000.00	CR	3SEP08 EUR/BRL	3,678,000.00	DB NDF	2.45200

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

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

- - - - - 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 - - - - -

The settlement amounts shown below are reflected in the closing cash balance for each currency.

The settlement amounts shown below are reflected in the closing cash balance for each currency.

Net Amount Due	USD	58,750.00DB*
----------------	-----	--------------

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

LBEX-LL 3357587

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

9/12/08 B	43,668.12CR	17SEP08	USD/INR	2,000,000.00DB	NDF	45.800000
9/12/08 B	16,590.26CR	17SEP08	USD/INR	760,000.00DB	NDF	45.810000
Net	265.65CR*				0CR*	
9/12/08 B	54,906.54CR	17SEP08	USD/RUB	1,410,000.00DB	NDF	25.680000
9/12/08 B	54,821.15CR	17SEP08	USD/RUB	1,410,000.00DB	NDF	25.720000
Net	867.91DB*				0CR*	
9/12/08 B	34,257.24CR	17SEP08	USD/TWD	1,100,000.00DB	NDF	32.110000
9/12/08 B	37,359.90CR	17SEP08	USD/TWD	1,200,000.00DB	NDF	32.120000
Net	103.21DB*				0CR*	

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET

USD	2,207,221.87CR	2,567,255.21DB	360,033.34DB*
JPY	69,000,000CR	69,000,000DB	0CR*
MXN	800,000.00CR	800,000.00DB	0CR*
SGD	550,000.00CR	550,000.00DB	0CR*
AUD	230,000.00CR	230,000.00DB	0CR*
EUR	40,000.00CR	40,000.00DB	0CR*
TRY	100,000.00CR	100,000.00DB	0CR*
CNY	5,500,000.00CR	3,520,000.00DB	1,980,000.00CR*
RUB	2,820,000.00CR	2,820,000.00DB	0CR*
TWD	2,300,000.00CR	2,300,000.00DB	0CR*
INR	3,760,000.00CR	3,760,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	230,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	40,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	69,000,000CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	210,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	340,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	2,666.60CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	132,591.80CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	145,942.79CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	670,651.70CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	124,773.39CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	84,229.47CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	131,388.74CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	62,247.32CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	90,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	140,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	40,000.00DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	69,000,000DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	180,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	200,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	170,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 USD	6,089.22DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	154,070.43DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	235,375.56DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	647,583.29DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	184,595.70DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	55,972.72DB
	Total Cash AUD	0CR**
	Total Cash EUR	0CR**
	Total Cash JPY	0CR**
	Total Cash SGD	0CR**
	Total Cash USD	70,804.89CR**

- - - - CLOSING ACCOUNT BALANCES - - - -

- - - - 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**

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

9/12/08 B	43,668.12CR	17SEP08	USD/INR	2,000,000.00DB	NDF	45.800000	
9/12/08 B	16,590.26CR	17SEP08	USD/INR	760,000.00DB	NDF	45.810000	
Net	265.65CR*				0CR*		
9/12/08 B	54,906.54CR	17SEP08	USD/RUB	1,410,000.00DB	NDF	25.6800000	
9/12/08 B	54,821.15CR	17SEP08	USD/RUB	1,410,000.00DB	NDF	25.7200000	
Net	867.91DB*				0CR*		
9/12/08 B	34,257.24CR	17SEP08	USD/TWD	1,100,000.00DB	NDF	32.110000	
9/12/08 B	37,359.90CR	17SEP08	USD/TWD	1,200,000.00DB	NDF	32.120000	
Net	103.21DB*				0CR*		

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET

USD	2,207,221.87CR	2,567,255.21DB	360,033.34DB*
JPY	69,000,000CR	69,000,000DB	0CR*
MXN	800,000.00CR	800,000.00DB	0CR*
SGD	550,000.00CR	550,000.00DB	0CR*
AUD	230,000.00CR	230,000.00DB	0CR*
EUR	40,000.00CR	40,000.00DB	0CR*
TRY	100,000.00CR	100,000.00DB	0CR*
CNY	5,500,000.00CR	3,520,000.00DB	1,980,000.00CR*
RUB	2,820,000.00CR	2,820,000.00DB	0CR*
TWD	2,300,000.00CR	2,300,000.00DB	0CR*
INR	3,760,000.00CR	3,760,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	230,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	40,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	69,000,000CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	210,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	340,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	2,666.60CR
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9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	62,247.32CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	90,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	140,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	40,000.00DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	69,000,000DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	180,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	200,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	170,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 USD	6,089.22DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	154,070.43DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	235,375.56DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	647,583.29DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	184,595.70DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	55,972.72DB
	Total Cash AUD	0CR**
	Total Cash EUR	0CR**
	Total Cash JPY	0CR**
	Total Cash SGD	0CR**
	Total Cash USD	70,804.89CR**

- - - - CLOSING ACCOUNT BALANCES - - - -

- - - - 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**

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US NON-SEGREGATED ACCOUNT

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

CHILE PESO 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/03/08	S	3,000,000.00DB	6OCT08	USD/CLP	1,556,250,000.00CR NDF	518.75000	
9/03/08	B	09/02/08 As of trade 2,000,000.00CR	6OCT08	USD/CLP	1,034,500,000.00DB NDF	517.25000	
9/05/08	S	12,000,000.00DB	9SEP08	USD/CLP	6,258,000,000.00CR NDF	521.50000	
9/05/08	B	12,000,000.00CR	9OCT08	USD/CLP	6,272,400,000.00DB NDF	522.70000	
9/05/08	S	10,000,000.00DB	9OCT08	USD/CLP	5,247,500,000.00CR NDF	524.75000	
9/09/08	B	10,000,000.00CR	8OCT08	USD/CLP	5,142,500,000.00DB NDF	514.25000	
9/09/08	B	09/04/08 As of trade 3,000,000.00CR	8OCT08	USD/CLP	1,551,000,000.00DB NDF	517.00000	
9/09/08	B	09/08/08 As of trade 2,000,000.00CR	10OCT08	USD/CLP	1,044,000,000.00DB NDF	522.00000	

----- 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.							
8/25/08	B	5,000,000.00CR	22SEP08	USD/CLP	2,600,000,000.00DB TYPE	520.00000	
8/21/08	B	20,000,000.00CR	25SEP08	USD/CLP	10,440,000,000.00DB TYPE	522.00000	
8/27/08	S	20,000,000.00DB	25SEP08	USD/CLP	10,412,600,000.00CR TYPE	520.63000	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.							
9/05/08	S	12,000,000.00DB	9SEP08	USD/CLP	6,258,000,000.00CR NDF	521.50000	
Net		38,533.58DB*			0CR*		
8/27/08	B	20,000,000.00CR	17SEP08	USD/CLP	10,405,000,000.00DB NDF	520.25000	
Net		457,157.88CR*			0CR*		

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
USD	45,000,000.00CR	32,000,000.00DB	13,000,000.00CR*
CLP	16,670,600,000.00CR	23,445,000,000.00DB	6,774,400,000.00DB*

----- I T E M I Z E D C A S H A C T I V I T Y -----

9/09/08	CURRENCY RECEIVED	9/09/08	USD	38,533.58CR
9/17/08	CURRENCY DELIVERED	9/17/08	USD	457,157.88DB
Total Cash				USD 418,624.30DB**

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

CHILE PESO 2,627,400,000.00DB*
US DOLLAR 5,000,000.00CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/02/08	B	2,000,000.00CR	6OCT08	USD/CLP	1,034,500,000.00DB TYPE	517.25000	127,599.99CR USD
9/03/08	S	3,000,000.00DB	6OCT08	USD/CLP	1,556,250,000.00CR TYPE	518.75000	183,260.25DB USD
Net		1,000,000.00DB*			521,750,000.00CR*		
Net Present Value							55,660.26DB* USD
Undiscounted MTM							552.52142 30771429.00DB* CLP
Undiscounted MTM In Base							55,692.73DB* USD

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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IR NUMBER	ACCOUNT
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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.							
8/18/08	S	2,000,000.00	DB	22SEP08 USD/PEN	5,870,000.00	CR TYPE 2.935000	
8/19/08	S	3,000,000.00	DB	22SEP08 USD/PEN	8,775,000.00	CR TYPE 2.925000	
8/21/08	B	3,000,000.00	CR	25SEP08 USD/COP	5,637,000,000.00	DB TYPE 1879.0000	
3/26/08	S	10,000,000.00	DB	29SEP08 USD/CLP	4,510,000,000.00	CR TYPE 451.00000	
8/26/08	S	2,000,000.00	DB	29SEP08 USD/COP	3,810,000,000.00	CR TYPE 1905.0000	
8/26/08	B	2,000,000.00	CR	29SEP08 USD/PEN	5,890,000.00	DB TYPE 2.945000	
8/27/08	S	2,000,000.00	DB	30SEP08 USD/PEN	5,886,000.00	CR TYPE 2.943000	
8/27/08	S	10,000,000.00	DB	30SEP08 USD/PEN	29,500,000.00	CR TYPE 2.950000	
8/27/08	B	8,000,000.00	CR	30SEP08 USD/PEN	23,624,000.00	DB TYPE 2.953000	
Net		4,000,000.00	DB*		11,762,000.00	CR*	
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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
5/29/08	S	20,000,000.00	DB	3SEP08 USD/COP	35,920,000,000.00	CR NDF 1796.0000	
Net		1,409,791.95	DB*			0CR*	
7/31/08	B	5,000,000.00	CR	4SEP08 USD/PEN	14,060,000.00	DB NDF 2.812000	
Net		250,320.92	CR*			0CR*	
8/08/08	S	2,000,000.00	DB	12SEP08 USD/PEN	5,700,000.00	CR NDF 2.850000	
Net		82,164.13	DB*			0CR*	
8/13/08	S	15,000,000.00	DB	15SEP08 USD/PEN	44,197,500.00	CR NDF 2.946500	
Net		138,202.36	DB*			0CR*	
8/14/08	B	10,000,000.00	CR	18SEP08 USD/PEN	29,200,000.00	DB NDF 2.920000	
8/14/08	S	2,000,000.00	DB	18SEP08 USD/PEN	5,864,000.00	CR NDF 2.932000	
Net		157,811.61	CR*			0CR*	
Foreign Exchange Settlement Summary							
		CURR			LONG	SHORT	NET
		USD	28,000,000.00	CR	68,000,000.00	DB	40,000,000.00
		PEN	105,792,500.00	CR	72,774,000.00	DB	33,018,500.00
		COP	39,730,000,000.00	CR	5,637,000,000.00	DB	34,093,000,000.00
		CLP	4,510,000,000.00	CR		0CR	4,510,000,000.00
I T E M I Z E D C A S H A C T I V I T Y							
9/03/08	CURRENCY RECEIVED				9/03/08	USD	1,409,791.95
9/04/08	CURRENCY DELIVERED				9/04/08	USD	250,320.92
9/12/08	CURRENCY RECEIVED				9/12/08	USD	82,164.13
9/15/08	CURRENCY RECEIVED				9/15/08	USD	138,202.36
					Total Cash	USD	1,379,837.52
CLOSING ACCOUNT BALANCES							
CHILE PESO		4,510,000,000.00	CR*				
COLOM PESO		1,827,000,000.00	DB*				
PERU N SOL		20,517,000.00	CR*				
US DOLLAR		15,842,188.38	DB*				
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	B	4,000,000.00	CR	6OCT08 USD/PEN	11,884,000.00	DB TYPE 2.971000	15,485.07
					Net Present Value		15,485.07
					Undiscounted MTM	2.982553	46,212.00
					Undiscounted MTM In Base		15,494.11
9/04/08	S	3,000,000.00	DB	9OCT08 USD/PEN	8,910,000.00	CR TYPE 2.970000	12,891.56
C O N T I N U E D O N N E X T P A G E							

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
9/11/08	B	73,800.74	12DEC08	EUR/USD	100,000.00	1.3550000			
		Exp 12/10/08	10:00	NY Put /	Euro	Premium Amount	9/15/08	1,100.00DB	EUR
							Net Amount Due	EUR	1,100.00DB*
							Recap of Realized Gains/Losses	EUR	23,700.00CR
Foreign Exchange Settlement Summary									
		CURR			LONG			SHORT	NET
		EUR			375,516.33CR		2,703,906.35DB		2,328,390.02DB*
		USD			3,914,999.97CR		500,000.00DB		3,414,999.97CR*
ITEMIZED CASH ACTIVITY									
9/02/08	CURRENCY RECEIVED					9/02/08	EUR	658,978.57CR	
9/02/08	CURRENCY DELIVERED					9/02/08	USD	999,999.97DB	
9/02/08	EUR FLEX REDUC PREM ADJ.	12287318				9/02/08	EUR	340.00CR	
9/09/08	CURRENCY RECEIVED					9/09/08	EUR	527,182.86CR	
9/09/08	CURRENCY DELIVERED					9/09/08	USD	800,000.00DB	
9/11/08	CURRENCY RECEIVED					9/11/08	EUR	22,600.00CR	
9/11/08	CURRENCY DELIVERED					9/11/08	EUR	45,200.00DB	
9/12/08	CURRENCY RECEIVED					9/12/08	EUR	34,148.34CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	50,000.00DB	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	298,076.92CR	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	500.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	850.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	1,100.00CR	
9/15/08	CURRENCY DELIVERED					9/15/08	EUR	950.00DB	
9/15/08	CURRENCY DELIVERED					9/15/08	EUR	1,200.00DB	
9/15/08	CURRENCY DELIVERED					9/15/08	EUR	1,400.00DB	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	465,000.00DB	
							Total Cash	EUR	1,495,026.69CR**
							Total Cash	USD	2,314,999.97DB**
CLOSING ACCOUNT BALANCES									
EURO							.01CR*		
US DOLLAR							0CR*		
FOREIGN EXCHANGE OPEN POSITIONS									
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value		
4/30/08	B	328,947.37	9SEP09	EUR/GBP	250,000.00	.760000	6,159.90CR	USD	
		Exp 9/07/09	10:00	NY Put /	Euro			USD	
						Market Rate	.010534		USD
						Net Market Value @	1.7806488	6,159.90CR	USD
4/30/08	B	328,947.37	21OCT09	EUR/GBP	250,000.00	.760000	6,729.43CR	USD	
		Exp 10/19/09	10:00	NY Put /	Euro			USD	
						Market Rate	.011508		USD
						Net Market Value @	1.7806488	6,729.43CR	USD
4/30/08	B	328,947.37	4NOV09	EUR/GBP	250,000.00	.760000	6,935.26CR	USD	
		Exp 11/02/09	10:00	NY Put /	Euro			USD	
						Market Rate	.011860		USD
						Net Market Value @	1.7806488	6,935.26CR	USD
4/30/08	B	328,947.37	25NOV09	EUR/GBP	250,000.00	.760000	7,236.18CR	USD	
		Exp 11/23/09	10:00	NY Put /	Euro			USD	
						Market Rate	.012374		USD
						Net Market Value @	1.7806488	7,236.18CR	USD
9/11/08	S	71,684.59	14OCT08	EUR/USD	100,000.00	1.3950000	2,045.37DB	USD	
CONTINUED ON NEXT PAGE									

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LEHMAN BROTHERS
COMMERCIAL CORP
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----- FOREIGN EXCHANGE CONFIRMATIONS -----

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/24/08	B	375,516.33	26SEP08	EUR/USD	500,000.00	1.3315000	
		Exp 9/24/08 10:00 NY	Call/	Euro		9/11/08	
		09/09/08	Trade expired				
9/24/08	S	375,516.33	26SEP08	EUR/USD	500,000.00	1.3315000	
		Exp 9/24/08 10:00 NY	Put /	Euro		9/11/08	
		05/22/08	Trade expired				
9/29/08	S	113,461.54	1OCT08	EUR/USD	177,000.00	1.5600000	
		Exp 9/29/08 14:15 FFT	Call/	Euro		5/27/08	
		05/22/08	Trade expired				
9/29/08	B	113,461.54	1OCT08	EUR/USD	177,000.00	1.5600000	
		Exp 9/29/08 14:15 FFT	Put /	Euro		5/27/08	

----- 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.							
9/01/08	S	658,978.57DB	2SEP08	EUR/USD	999,999.97CR	1.5175000	
9/05/08	S	527,182.86DB	9SEP08	EUR/USD	800,000.00CR	1.5175000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/09/08	B	375,516.33	26SEP08	EUR/USD	500,000.00	1.3315000	
		Exp 9/24/08 10:00 NY	Call/	Euro	Premium Amount	9/11/08	22,600.00DB EUR
					Net Amount Due	EUR	22,600.00DB*
9/09/08	S	749,063.67	11MAR09	EUR/USD	1,000,000.00	1.3350000	
		Exp 3/09/09 10:00 NY	Call/	Euro	Premium Amount	9/11/08	45,200.00CR EUR
					Net Amount Due	EUR	45,200.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	S	34,148.34DB	12SEP08	EUR/USD	50,000.00CR	1.4642000	
9/11/08	S	298,076.92DB	15SEP08	EUR/USD	465,000.00CR	1.5600000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	71,684.59	14OCT08	EUR/USD	100,000.00	1.3950000	
		Exp 10/10/08 10:00 NY	Call/	Euro	Premium Amount	9/15/08	950.00CR EUR
					Net Amount Due	EUR	950.00CR*
9/11/08	B	73,800.74	14OCT08	EUR/USD	100,000.00	1.3550000	
		Exp 10/10/08 10:00 NY	Put /	Euro	Premium Amount	9/15/08	500.00DB EUR
					Net Amount Due	EUR	500.00DB*
9/11/08	S	71,684.59	12NOV08	EUR/USD	100,000.00	1.3950000	
		Exp 11/10/08 10:00 NY	Call/	Euro	Premium Amount	9/15/08	1,200.00CR EUR
					Net Amount Due	EUR	1,200.00CR*
9/11/08	B	73,800.74	12NOV08	EUR/USD	100,000.00	1.3550000	
		Exp 11/10/08 10:00 NY	Put /	Euro	Premium Amount	9/15/08	850.00DB EUR
					Net Amount Due	EUR	850.00DB*
9/11/08	S	71,684.59	12DEC08	EUR/USD	100,000.00	1.3950000	
		Exp 12/10/08 10:00 NY	Call/	Euro	Premium Amount	9/15/08	1,400.00CR EUR
					Net Amount Due	EUR	1,400.00CR*

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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

**FUTURES/FOREIGN EXCHANGE
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9/16/08	CURRENCY RECEIVED			9/16/08	EUR	600,000.00CR
9/16/08	CURRENCY DELIVERED			9/16/08	JPY	493,383.000DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	846,300.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	848,280.00DB
9/17/08	CURRENCY RECEIVED			9/17/08	EUR	500,000.00CR
9/17/08	CURRENCY DELIVERED			9/17/08	JPY	75,485.000DB
				Total Cash	EUR	4,366,883.70DB**
				Total Cash	GBP	608,925.00CR**
				Total Cash	JPY	85,914,500CR**
				Total Cash	RON	2,131,980.00CR**
				Total Cash	USD	3,807,624.00CR**
CLOSING ACCOUNT BALANCES						
EURO		0CR*				
POUND STG		0CR*				
J YEN		CR*				
NEW RO LEU		0CR*				
US DOLLAR		.01CR*				
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		
EUR	0CR	0CR		0CR		
GBP	0CR	0CR		0CR		
JPY	CR	CR		CR		
RON	0CR	0CR		0CR		
USD	0CR	.01CR		.01CR		
Total Value in Base Currency						
USD	0CR	.01CR		.01CR		
A C C O U N T V A L U E S U M M A R Y						
Account		Unrealized G/L		Net Present Value		Net Option
Balance		on Futures		on Forwards		Value
USD	.01CR	0CR		0CR		0CR
Total Value in Base Currency						
USD	.01CR	0CR		0CR		0CR
P R O F I T & L O S S S U M M A R Y						
Futures		Options		Options		
Profit and Loss		Long Premium		Short Premium		Commission
						Fees

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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.							
Net			0CR*		720,000DB*		
8/29/08	B	700,000.00	CR	2SEP08 EUR/USD	1,029,630.00	DB DELY 1.4709000	
9/01/08	B	750,000.00	CR	3SEP08 EUR/GBP	608,925.00	DB DELY .811900	
9/01/08	S	1,250,000.00	DB	3SEP08 EUR/JPY	197,337,500	CR DELY 157.87000	
9/02/08	B	1,150,000.00	CR	4SEP08 EUR/USD	1,664,625.00	DB DELY 1.4475000	
9/02/08	B	480,000.00	CR	4SEP08 EUR/USD	694,944.00	DB DELY 1.4478000	
9/02/08	B	345,000.00	CR	4SEP08 EUR/USD	501,285.00	DB DELY 1.4530000	
9/02/08	S	400,000.00	DB	4SEP08 EUR/USD	581,720.00	CR DELY 1.4543000	
Net		1,575,000.00	CR*		2,279,134.00	DB*	
9/03/08	B	2,000,000.00	CR	5SEP08 EUR/JPY	312,900,000	DB DELY 156.45000	
9/03/08	B	1,000,000.00	CR	5SEP08 EUR/USD	1,446,700.00	DB DELY 1.4467000	
9/04/08	B	2,000,000.00	CR	8SEP08 USD/JPY	216,360,000	DB DELY 108.18000	
9/05/08	B	2,000,000.00	CR	9SEP08 EUR/USD	2,851,600.00	DB DELY 1.4258000	
9/05/08	S	700,000.00	DB	9SEP08 EUR/USD	998,690.00	CR DELY 1.4267000	
9/05/08	S	1,100,000.00	DB	9SEP08 EUR/USD	1,575,640.00	CR DELY 1.4324000	
Net		200,000.00	CR*		277,270.00	DB*	
9/08/08	B	2,000,000.00	CR	10SEP08 EUR/USD	2,835,600.00	DB DELY 1.4178000	
9/08/08	B	700,000.00	CR	10SEP08 EUR/USD	994,560.00	DB DELY 1.4208000	
9/08/08	S	2,000,000.00	DB	10SEP08 EUR/USD	2,842,600.00	CR DELY 1.4213000	
Net		700,000.00	CR*		987,560.00	DB*	
9/09/08	B	500,000.00	CR	11SEP08 EUR/USD	708,700.00	DB DELY 1.4174000	
9/10/08	B	205,479.45	CR	12SEP08 EUR/USD	300,000.00	DB DELY 1.4600000	
9/10/08	S	136,986.30	DB	12SEP08 EUR/USD	200,000.00	CR DELY 1.4600000	
9/10/08	B	402,684.56	CR	12SEP08 EUR/USD	600,000.00	DB DELY 1.4900000	
9/10/08	S	194,174.75	DB	12SEP08 EUR/USD	300,000.00	CR DELY 1.5450000	
9/10/08	S	193,548.38	DB	12SEP08 EUR/USD	300,000.00	CR DELY 1.5500000	
9/10/08	S	191,570.88	DB	12SEP08 EUR/USD	300,000.00	CR DELY 1.5660000	
Net		108,116.30	DB*		200,000.00	CR*	
9/11/08	B	700,000.00	CR	15SEP08 EUR/USD	973,210.00	DB DELY 1.3903000	
9/11/08	S	3,300,000.00	DB	16SEP08 EUR/JPY	493,383,000	CR DELY 149.51000	
9/12/08	S	600,000.00	DB	16SEP08 EUR/USD	846,300.00	CR DELY 1.4105000	
9/12/08	S	600,000.00	DB	16SEP08 EUR/USD	848,280.00	CR DELY 1.4138000	
Net		1,200,000.00	DB*		1,694,580.00	CR*	
9/12/08	S	500,000.00	DB	17SEP08 EUR/JPY	75,485,000	CR DELY 150.97000	

				Foreign Exchange Settlement Summary				
				CURR	LONG	SHORT	NET	
				EUR	17,533,164.01	CR	13,166,280.31	DB
				JPY	1,085,205,500	CR	1,171,120,000	DB
				RON		0CR	2,131,980.00	DB
				USD	10,793,230.00	CR	14,600,854.00	DB
				GBP		0CR	608,925.00	DB
I T E M I Z E D C A S H A C T I V I T Y								
9/02/08	CURRENCY RECEIVED					9/02/08 EUR	2,000,000.00	CR
9/02/08	CURRENCY RECEIVED					9/02/08 JPY	322,140,000	CR
9/02/08	CURRENCY RECEIVED					9/02/08 JPY	319,720,000	CR

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

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

9/09/08 B	275,777.78CR	17SEP08	USD/INR	12,410,000.00DB	NDF	45.000000
Net	5,642.82CR*			0CR*		
9/09/08 B	299,429.29CR	17SEP08	USD/RUB	7,660,000.00DB	NDF	25.582000
Net	982.89DB*			0CR*		
9/09/08 B	521,144.01CR	17SEP08	USD/TWD	16,600,000.00DB	NDF	31.853000
Net	3,510.16CR*			0CR*		

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET

AUD	3,200,000.00CR	3,200,000.00DB	0CR*
USD	17,628,084.86CR	17,625,699.04DB	2,385.82CR*
EUR	2,259,184.95CR	2,259,184.95DB	0CR*
CAD	2,350,000.00CR	2,350,000.00DB	0CR*
GBP	1,530,000.00CR	1,530,000.00DB	0CR*
JPY	406,000,000CR	406,000,000DB	CR*
NZD	540,000.00CR	540,000.00DB	0CR*
SGD	1,040,000.00CR	1,040,000.00DB	0CR*
CHF	860,000.00CR	860,000.00DB	0CR*
CNY	7,380,000.00CR	7,380,000.00DB	0CR*
RUB	7,660,000.00CR	7,660,000.00DB	0CR*
TWD	16,600,000.00CR	16,600,000.00DB	0CR*
INR	12,410,000.00CR	12,410,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -
9/17/08 CURRENCY RECEIVED 9/17/08 USD 38,831.43CR
9/17/08 CURRENCY DELIVERED 9/17/08 USD 41,217.24DB
Total Cash USD 2,385.81DB**

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

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
SWISSFRANC	0CR*
EURO	0CR*
POUND STG	0CR*
J YEN	CR*
NZ DOLLAR	0CR*
SIN DOLLAR	0CR*
US DOLLAR	0CR*

- - - - - 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
4/29/08 S		365,443.43DB	18MAR09	USD/CNY	2,390,000.00CR	TYPE 6.5400000	21,841.75DB USD
5/07/08 S		387,904.70DB	18MAR09	USD/CNY	2,540,000.00CR	TYPE 6.5480000	22,746.79DB USD
5/12/08 S		370,426.37DB	18MAR09	USD/CNY	2,450,000.00CR	TYPE 6.6140000	18,275.83DB USD
5/19/08 S		294,736.84DB	18MAR09	USD/CNY	1,960,000.00CR	TYPE 6.6500000	13,045.93DB USD
9/10/08 B		1,375,673.84CR	18MAR09	USD/CNY	9,340,000.00DB	TYPE 6.7894000	33,861.06CR USD
Net		42,837.50DB*			0CR*		
					Net Present Value		42,049.24DB* USD
					Undiscounted MTM	6.9640270	298,321.50DB* CNY
					Undiscounted MTM In Base		42,837.50DB* USD
					Total FX Forward NPV		42,049.24DB* USD
					Total FX Undiscounted MTM		42,837.50DB* USD
					Total FX Long Option value		0CR* USD
					Total FX Short Option Value		0CR* USD
					Net FX Option Value		0CR* USD

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

Curr	Notional	USD Equivalent	Delta	Notional	Delta USD Equiv
AUD	0CR	0CR	0CR	0CR	0CR
EUR	0CR	0CR	0CR	0CR	0CR

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

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- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

9/09/08 B	275,777.78CR	17SEP08	USD/INR	12,410,000.00DB	NDF	45.000000
Net	5,642.82CR*			0CR*		
9/09/08 B	299,429.29CR	17SEP08	USD/RUB	7,660,000.00DB	NDF	25.582000
Net	982.89DB*			0CR*		
9/09/08 B	521,144.01CR	17SEP08	USD/TWD	16,600,000.00DB	NDF	31.853000
Net	3,510.16CR*			0CR*		

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET

AUD	3,200,000.00CR	3,200,000.00DB	0CR*
USD	17,628,084.86CR	17,625,699.04DB	2,385.82CR*
EUR	2,259,184.95CR	2,259,184.95DB	0CR*
CAD	2,350,000.00CR	2,350,000.00DB	0CR*
GBP	1,530,000.00CR	1,530,000.00DB	0CR*
JPY	406,000,000CR	406,000,000DB	CR*
NZD	540,000.00CR	540,000.00DB	0CR*
SGD	1,040,000.00CR	1,040,000.00DB	0CR*
CHF	860,000.00CR	860,000.00DB	0CR*
CNY	7,380,000.00CR	7,380,000.00DB	0CR*
RUB	7,660,000.00CR	7,660,000.00DB	0CR*
TWD	16,600,000.00CR	16,600,000.00DB	0CR*
INR	12,410,000.00CR	12,410,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08 CURRENCY RECEIVED	9/17/08 USD	38,831.43CR
9/17/08 CURRENCY DELIVERED	9/17/08 USD	41,217.24DB
	Total Cash USD	2,385.81DB**

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

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
SWISSFRANC	0CR*
EURO	0CR*
POUND STG	0CR*
J YEN	CR*
NZ DOLLAR	0CR*
SIN DOLLAR	0CR*
US DOLLAR	0CR*

- - - - - 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
4/29/08 S	365,443.43DB 18MAR09 USD/CNY	2,390,000.00CR TYPE	6.5400000	21,841.75DB USD
5/07/08 S	387,904.70DB 18MAR09 USD/CNY	2,540,000.00CR TYPE	6.5480000	22,746.79DB USD
5/12/08 S	370,426.37DB 18MAR09 USD/CNY	2,450,000.00CR TYPE	6.6140000	18,275.83DB USD
5/19/08 S	294,736.84DB 18MAR09 USD/CNY	1,960,000.00CR TYPE	6.6500000	13,045.93DB USD
9/10/08 B	1,375,673.84CR 18MAR09 USD/CNY	9,340,000.00DB TYPE	6.7894000	33,861.06CR USD
Net	42,837.50DB*	0CR*		
		Net Present Value		42,049.24DB* USD
		Undiscounted MTM	6.9640270	298,321.50DB* CNY
		Undiscounted MTM In Base		42,837.50DB* USD
		Total FX Forward NPV		42,049.24DB* USD
		Total FX Undiscounted MTM		42,837.50DB* USD
		Total FX Long Option value		0CR* USD
		Total FX Short Option Value		0CR* USD
		Net FX Option Value		0CR* USD

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

Curr	Notional	USD Equivalent	Delta Notional	Delta USD Equiv
AUD	0CR	0CR	0CR	0CR
EUR	0CR	0CR	0CR	0CR

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

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CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

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745 7TH AVE SOURCE: EDOCS
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- - - - - OPENING ACCOUNT BALANCES - - - - -

AUS DOLLAR 0CR
EURO 0CR
NW TR LIRA 0CR
US DOLLAR 0CR

- - - - - 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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

5/16/08	B	50,000.00	CR	17SEP08	AUD/USD	46,794.15	DB DELY .93588300
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5/19/08	B	200,000.00	CR	17SEP08	AUD/USD	187,698.20	DB DELY .93849100
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5/19/08	S	470,000.00	DB	17SEP08	EUR/USD	724,492.31	CR DELY 1.5414730
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5/20/08	B	108,024.69	CR	17SEP08	USD/TRY	140,000.00	DB DELY 1.29600
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- - - - - Foreign Exchange Settlement Summary - - - - -

	CURR	LONG	SHORT	NET
AUD	250,000.00	CR	0CR	250,000.00
USD	832,517.00	CR	234,492.35	598,024.65
EUR	0CR	470,000.00	DB	470,000.00
TRY	0CR	140,000.00	DB	140,000.00

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/17/08	CURRENCY RECEIVED	9/17/08	EUR	470,000.00	CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY	140,000.00	CR
9/17/08	CURRENCY DELIVERED	9/17/08	AUD	250,000.00	DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD	598,024.65	DB
Total Cash				AUD	250,000.00
Total Cash				EUR	470,000.00
Total Cash				TRY	140,000.00
Total Cash				USD	598,024.65

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

AUS DOLLAR 0CR*
EURO 0CR*
NW TR LIRA 0CR*
US DOLLAR 0CR*

- - - - - 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	0CR
EUR	0CR	0CR	0CR
TRY	0CR	0CR	0CR
USD	0CR	0CR	0CR
Total Value in Base Currency			
USD	0CR	0CR	0CR

- - - - - P R O F I T & L O S S S U M M A R Y - - - - -

Futures	Options	Options		
Profit and Loss	Long Premium	Short Premium	Commission	Fees

LEHMAN BROTHERS
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----- OPENING ACCOUNT BALANCES -----

NW TR LIRA 0CR
US DOLLAR 0CR

----- 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.

5/20/08	B	108,024.69	CR	17SEP08 USD/TRY	140,000.00	DB DELY 1.29600	
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----- Foreign Exchange Settlement Summary -----

CURR	LONG	SHORT	NET
USD	108,024.69	CR	108,024.69
TRY	0CR	140,000.00	DB

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

9/17/08	CURRENCY RECEIVED	9/17/08 TRY	140,000.00	CR
9/17/08	CURRENCY DELIVERED	9/17/08 USD	108,024.69	DB
		Total Cash TRY	140,000.00	CR**
		Total Cash USD	108,024.69	DB**

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

NW TR LIRA 0CR*
US DOLLAR 0CR*

----- MARGIN REQUIREMENT SUMMARY -----

Margin Requirement	Equity	Margin
Initial	Excess/Deficit	Call/Excess
TRY 0CR	0CR	0CR
USD 0CR	0CR	0CR
Total Value in Base Currency		
USD 0CR	0CR	0CR

----- PROFIT & LOSS SUMMARY -----

Futures	Options	Options	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

LEHMAN BROTHERS
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Foreign Exchange Settlement Summary				
	CURR	LONG	SHORT	NET
AUD	1,350,000.00CR		1,350,000.00DB	0CR*
CAD	790,000.00CR		790,000.00DB	0CR*
EUR	557,761.46CR		553,852.32DB	3,909.14CR*
HUF	21,000,000.00CR		21,000,000.00DB	0CR*
JPY	316,000,000CR		316,000,000DB	0CR*
SGD	2,850,000.00CR		2,850,000.00DB	0CR*
NZD	360,000.00CR		360,000.00DB	0CR*
TRY	430,000.00CR		430,000.00DB	0CR*
CNY	23,410,000.00CR		23,410,000.00DB	0CR*
RUB	13,210,000.00CR		13,210,000.00DB	0CR*
TWD	11,500,000.00CR		11,500,000.00DB	0CR*
INR	18,470,000.00CR		18,470,000.00DB	0CR*

I T E M I Z E D				C A S H				A C T I V I T Y			
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	1,350,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	790,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	EUR	470,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	HKD	870,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	45,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	45,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	47,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	41,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	20,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	36,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	37,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	45,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	NZD	360,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,230,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	800,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	820,000.00CR	
9/17/08	CURRENCY RECEIVED							9/17/08	USD	12,838.57CR	
9/17/08	CURRENCY RECEIVED							9/17/08	USD	214,292.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	111,989.72CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	677,691.43CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	758,902.51CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,332,701.56CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	734,688.33CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	653,225.39CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	732,498.84CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	266,043.10CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	787,661.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	155,618.30CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	198,858.45CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	251,806.14CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	266,042.18CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	235,265.40CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	290,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	850,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	210,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	790,000.00DB	
9/17/08	CURRENCY DELIVERED							9/17/08	EUR	3,909.14DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	EUR	100,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	EUR	180,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	EUR	190,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	HKD	870,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	240,000,000DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	76,000,000DB	

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

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----- OPENING ACCOUNT BALANCES -----
US DOLLAR 0CR

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
9/12/08 B 18,685.77CR 17SEP08 USD/TWD 600,000.00DB NDF 32.110000
9/12/08 B 18,679.95CR 17SEP08 USD/TWD 600,000.00DB NDF 32.120000

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
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.
5/19/08 S 39,564.79DB 17SEP08 USD/TWD 1,200,000.00CR NDF 30.330000
Net 2,145.48DB* 0CR*
9/12/08 B 18,685.77CR 17SEP08 USD/TWD 600,000.00DB NDF 32.110000
9/12/08 B 18,679.95CR 17SEP08 USD/TWD 600,000.00DB NDF 32.120000
Net 53.60DB* 0CR*

----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET
USD 37,365.72CR 39,564.79DB 2,199.07DB*
TWD 1,200,000.00CR 1,200,000.00DB 0CR*

----- ITEMIZED CASH ACTIVITY -----
9/17/08 CURRENCY RECEIVED 9/17/08 USD 2,199.08CR
Total Cash USD 2,199.08CR**

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

----- MARGIN REQUIREMENT SUMMARY -----
Margin Requirement Equity Margin
Initial Excess/Deficit Call/Excess
USD 0CR 0CR 0CR
Total Value in Base Currency
USD 0CR 0CR

----- PROFIT & LOSS SUMMARY -----
Futures Options Options
Profit and Loss Long Premium Short Premium Commission Fees

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.
9/11/08 S 87,661.63DB 17SEP08 USD/CNY 600,000.00CR NDF 6.8445000
Net 16.65DB* 0CR*

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	8,245,764.78CR	8,014,101.80DB	231,662.98CR*
JPY	147,000,000CR	147,000,000DB	CR*
AUD	1,160,000.00CR	1,160,000.00DB	0CR*
CAD	1,070,000.00CR	1,070,000.00DB	0CR*
EUR	2,480,000.00CR	2,480,000.00DB	0CR*
CNY	6,860,000.00CR	6,860,000.00DB	0CR*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -
9/17/08 CURRENCY DELIVERED 9/17/08 USD 203,310.31DB
9/17/08 CURRENCY DELIVERED 9/17/08 USD 28,352.68DB
Total Cash USD 231,662.99DB**

- - - - - CLOSING ACCOUNT BALANCES - - - - -
AUS DOLLAR 0CR*
CAN DOLLAR 0CR*
EURO 0CR*
J YEN CR*
US DOLLAR 0CR*

- - - - - 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
4/29/08 S 337,920.49DB 18MAR09 USD/CNY 2,210,000.00CR TYPE 6.5400000 20,196.77DB USD
5/07/08 S 361,942.58DB 18MAR09 USD/CNY 2,370,000.00CR TYPE 6.5480000 21,224.38DB USD
5/12/08 S 344,723.31DB 18MAR09 USD/CNY 2,280,000.00CR TYPE 6.6140000 17,007.71DB USD
9/10/08 B 1,010,398.56CR 18MAR09 USD/CNY 6,860,000.00DB TYPE 6.7894000 24,870.11CR USD
Net 34,187.82DB* 0CR*
Net Present Value 33,558.75DB* USD
Undiscounted MTM 6.9640270 238,084.91DB* CNY
Undiscounted MTM In Base 34,187.83DB* USD
Total FX Forward NPV 33,558.75DB* USD
Total FX Undiscounted MTM 34,187.83DB* USD
Total FX Long Option value 0CR* USD
Total FX Short Option Value 0CR* USD
Net FX Option Value 0CR* USD

- - - - - Foreign Exchange Position Delta Summary - - - - -
Curr Notional USD Equivalent Delta Notional Delta USD Equiv
JPY CR CR CR CR
AUD 0CR 0CR 0CR 0CR
CAD 0CR 0CR 0CR 0CR
EUR 0CR 0CR 0CR 0CR
CNY 0CR 0CR 0CR 0CR
Sum of the Absolute Values: .00 .00

- - - - - Foreign Exchange Position Summary - - - - -
CURR LONG SHORT NET
USD 1,010,398.56CR 1,044,586.38DB 34,187.82DB*
CNY 6,860,000.00CR 6,860,000.00DB 0CR*

- - - - - 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 0CR
CAD 0CR 0CR 0CR
EUR 0CR 0CR 0CR

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

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Source: eDoc

LEHMAN BROTHERS
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- - - - - OPENING ACCOUNT BALANCES - - - - -

EURO 0CR
POUND STG 0CR
SAR RIYAL 0CR
US DOLLAR 0CR

- - - - - 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
9/01/08	B	460,012.19	CR	3SEP08	GBP/USD	830,000.00DB DELY	1.8043000	
9/02/08	B	8,484,067.87	CR	4SEP08	GBP/USD	15,150,000.00DB DELY	1.7857000	
9/02/08	S	984,786.40	DB	19SEP08	GBP/USD	1,756,725.99CR DELY	1.7838650	
9/05/08	B	623,975.47	CR	9SEP08	EUR/GBP	504,328.17DB DELY	.808250	

- - - - - 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.								
10/01/07	B	937,500.00	CR	3SEP08	EUR/GBP	661,019.06DB DELY	.705087	
9/01/08	B	460,012.19	CR	3SEP08	GBP/USD	830,000.00DB DELY	1.8043000	
9/02/08	B	8,484,067.87	CR	4SEP08	GBP/USD	15,150,000.00DB DELY	1.7857000	
9/05/08	B	623,975.47	CR	9SEP08	EUR/GBP	504,328.17DB DELY	.808250	
6/06/08	S	547,921.17	DB	10SEP08	GBP/USD	1,064,597.13CR DELY	1.9429750	
7/04/08	B	19,267,666.53	CR	17SEP08	GBP/SAR	142,600,000.00DB DELY	7.40100	
7/04/08	S	18,632,617.22	DB	17SEP08	GBP/SAR	137,900,000.00CR DELY	7.40100	
Net		635,049.31	CR*			4,700,000.00DB*		
9/02/08	S	984,786.40	DB	19SEP08	GBP/USD	1,756,725.99CR TYPE	1.7838650	
8/29/08	S	492,484.68	DB	26SEP08	GBP/USD	900,000.00CR TYPE	1.8274680	

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

	CURR	LONG	SHORT	NET
EUR	1,561,475.47CR		0CR	1,561,475.47CR*
GBP	28,211,746.59CR	21,823,156.70DB		6,388,589.89CR*
USD	3,721,323.12CR	15,980,000.00DB		12,258,676.88DB*
SAR	137,900,000.00CR	142,600,000.00DB		4,700,000.00DB*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/03/08	CURRENCY RECEIVED	9/03/08	GBP	661,019.06CR
9/03/08	CURRENCY RECEIVED	9/03/08	USD	830,000.00CR
9/03/08	CURRENCY DELIVERED	9/03/08	EUR	937,500.00DB
9/03/08	CURRENCY DELIVERED	9/03/08	GBP	460,012.19DB
9/04/08	CURRENCY RECEIVED	9/04/08	USD	15,150,000.00CR
9/04/08	CURRENCY DELIVERED	9/04/08	GBP	8,484,067.87DB
9/09/08	CURRENCY RECEIVED	9/09/08	GBP	504,328.17CR
9/09/08	CURRENCY DELIVERED	9/09/08	EUR	623,975.47DB
9/10/08	CURRENCY RECEIVED	9/10/08	GBP	547,921.17CR
9/10/08	CURRENCY DELIVERED	9/10/08	USD	1,064,597.13DB
9/17/08	CURRENCY RECEIVED	9/17/08	SAR	4,700,000.00CR
9/17/08	CURRENCY DELIVERED	9/17/08	GBP	635,049.31DB
9/19/08	CURRENCY RECEIVED	9/19/08	GBP	984,786.40CR
9/19/08	CURRENCY DELIVERED	9/19/08	USD	1,756,725.99DB
Total Cash				EUR 1,561,475.47DB**

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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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

EURO 0CR
J YEN CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/12/08	B	540,000.00	CR	17SEP08 EUR/USD	766,167.12	DB DELY 1.4188280	
9/12/08	B	818,300.17	CR	17SEP08 USD/JPY	88,000,000	DB DELY 107.54000	
9/12/08	B	687,476.77	CR	17SEP08 USD/JPY	74,000,000	DB DELY 107.64000	

----- 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.							
5/13/08	S	728,969.24	DB	17SEP08 USD/JPY	75,000,000	CR DELY 102.88500	
5/21/08	S	540,000.00	DB	17SEP08 EUR/USD	844,641.00	CR DELY 1.5641500	
5/21/08	S	845,549.53	DB	17SEP08 USD/JPY	87,000,000	CR DELY 102.89166	
9/12/08	B	540,000.00	CR	17SEP08 EUR/USD	766,167.12	DB DELY 1.4188280	
9/12/08	B	818,300.17	CR	17SEP08 USD/JPY	88,000,000	DB DELY 107.54000	
9/12/08	B	687,476.77	CR	17SEP08 USD/JPY	74,000,000	DB DELY 107.64000	
Net		1,505,776.94	CR*		162,000,000	DB*	

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

CURR	LONG	SHORT	NET
USD	2,350,417.94	CR	2,340,685.89
JPY	162,000,000	CR	162,000,000
EUR	540,000.00	CR	540,000.00

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

9/17/08 CURRENCY DELIVERED	9/17/08 USD	9,732.05
	Total Cash USD	9,732.05

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

EURO 0CR*
J YEN CR*
US DOLLAR 0CR*

----- MARGIN REQUIREMENT SUMMARY -----

Margin Requirement	Equity	Margin
Initial	Excess/Deficit	Call/Excess
EUR	0CR	0CR
JPY	CR	CR
USD	0CR	0CR
Total Value in Base Currency		
USD	0CR	0CR

----- PROFIT & LOSS SUMMARY -----

Futures	Options	Options	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

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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.							
9/15/08	B	180,000.00	CR	17SEP08 NZD/USD	119,953.80	DB DELY .6664100	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.							
10/18/07	S	228,975.27	DB	17SEP08 USD/CNY	1,620,000.00	CR NDF 7.0750000	
Net		7,666.17	CR*		0CR*		
4/29/08	B	54,133.14	CR	17SEP08 USD/CNY	370,000.00	DB NDF 6.8350000	
Net		85.40	CR*		0CR*		
5/07/08	B	56,959.25	CR	17SEP08 USD/CNY	390,000.00	DB NDF 6.8470000	
Net		9.99	DB*		0CR*		
5/12/08	B	55,224.53	CR	17SEP08 USD/CNY	380,000.00	DB NDF 6.8810000	
Net		283.96	DB*		0CR*		

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

	CURR	LONG	SHORT	NET
AUD	330,000.00	CR	330,000.00	DB 0CR*
USD	1,604,826.58	CR	1,645,953.23	DB 41,126.65
NZD	180,000.00	CR	180,000.00	DB 0CR*
CAD	170,000.00	CR	170,000.00	DB 0CR*
EUR	220,000.00	CR	220,000.00	DB 0CR*
GBP	100,000.00	CR	100,000.00	DB 0CR*
JPY	35,000.00	CR	35,000.00	DB 0CR*
CNY	1,620,000.00	CR	1,140,000.00	DB 480,000.00

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

9/17/08	CURRENCY DELIVERED	9/17/08	USD	21,531.70	DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD	7,457.62	DB
		Total Cash	USD	28,989.32	DB**

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

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
EURO	0CR*
POUND STG	0CR*
J YEN	CR*
NZ DOLLAR	0CR*
US DOLLAR	0CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
4/29/08	S	56,574.92	DB	18MAR09 USD/CNY	370,000.00	CR TYPE 6.5400000	3,381.35
5/07/08	S	59,560.17	DB	18MAR09 USD/CNY	390,000.00	CR TYPE 6.5480000	3,492.61
5/12/08	S	57,453.89	DB	18MAR09 USD/CNY	380,000.00	CR TYPE 6.6140000	2,834.62
9/10/08	B	167,908.80	CR	18MAR09 USD/CNY	1,140,000.00	DB TYPE 6.7894000	4,132.93
Net		5,680.18	DB*		0CR*		
				Net Present Value			5,575.65
				Undiscounted MTM	6.9640270	39,556.92	DB* CNY
				Undiscounted MTM In Base		5,680.18	DB* USD
				Total FX Forward NPV			5,575.65
				Total FX Undiscounted MTM			5,680.18
				Total FX Long Option value			0CR* USD
				Total FX Short Option Value			0CR* USD
				Net FX Option Value			0CR* USD

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

Curr	Notional	USD Equivalent	Delta	Notional	Delta	USD Equiv
AUD	0CR		0CR	0CR		0CR
NZD	0CR		0CR	0CR		0CR
CAD	0CR		0CR	0CR		0CR

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

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----- I T E M I Z E D C A S H A C T I V I T Y -----			
9/17/08 CURRENCY DELIVERED		9/17/08 USD	6,171.89DB
		Total Cash AUD	350,000.00DB**
		Total Cash EUR	130,000.00CR**
		Total Cash GBP	280,000.00CR**
		Total Cash JPY	138,000,000DB**
		Total Cash USD	917,704.36CR**
----- CLOSING ACCOUNT BALANCES -----			
AUS DOLLAR	0CR*		
C RENMINBI	0CR*		
EURO	0CR*		
POUND STG	0CR*		
J YEN	CR*		
US DOLLAR	0CR*		
----- 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	0CR
CNY	0CR	0CR	0CR
EUR	0CR	0CR	0CR
GBP	0CR	0CR	0CR
JPY	CR	CR	CR
USD	0CR	0CR	0CR
Total Value in Base Currency			
USD	0CR	0CR	0CR
----- P R O F I T & L O S S S U M M A R Y -----			
Futures		Options	Options
Profit and Loss	Long Premium	Short Premium	Commission
			Fees

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

AUS DOLLAR	0CR
C RENMINBI	0CR
EURO	0CR
POUND STG	0CR
J YEN	CR
US DOLLAR	0CR

- - - - - 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	B	247,459.13CR	18MAR09	USD/CNY	1,680,000.00DB NDF	6.7890000	
9/08/08	S	81,039.76DB	18MAR09	USD/CNY	530,000.00CR NDF	6.5400000	
9/08/08	S	90,103.85DB	18MAR09	USD/CNY	590,000.00CR NDF	6.5480000	
9/08/08	S	84,668.88DB	18MAR09	USD/CNY	560,000.00CR NDF	6.6140000	
	09/02/08	Trade cancelled					
9/08/08	B	247,459.13CR	18MAR09	USD/CNY	1,680,000.00DB NDF	6.7890000	

- - - - - 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.							
5/13/08	S	1,137,192.01DB	17SEP08	USD/JPY	117,000,000CR DELY	102.88500	
5/21/08	S	130,000.00DB	17SEP08	EUR/USD	203,339.50CR DELY	1.5641500	
5/21/08	S	280,000.00DB	17SEP08	GBP/USD	544,459.72CR DELY	1.9444990	
5/21/08	S	204,098.16DB	17SEP08	USD/JPY	21,000,000CR DELY	102.89166	
5/28/08	B	350,000.00CR	17SEP08	AUD/USD	330,385.30DB DELY	.94395800	

- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
10/18/07	S	193,639.58DB	17SEP08	USD/CNY	1,370,000.00CR NDF	7.0750000	
Net		6,483.12CR*			0CR*		
4/29/08	B	77,542.06CR	17SEP08	USD/CNY	530,000.00DB NDF	6.8350000	
Net		122.33CR*			0CR*		
5/07/08	B	86,169.13CR	17SEP08	USD/CNY	590,000.00DB NDF	6.8470000	
Net		15.10DB*			0CR*		
5/12/08	B	81,383.52CR	17SEP08	USD/CNY	560,000.00DB NDF	6.8810000	
Net		418.46DB*			0CR*		

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

	CURR	LONG	SHORT	NET
USD	992,893.93CR		1,865,315.05DB	872,421.12DB*
JPY	138,000,000CR		CR	138,000,000CR*
EUR	0CR		130,000.00DB	130,000.00DB*
GBP	0CR		280,000.00DB	280,000.00DB*
AUD	350,000.00CR		0CR	350,000.00CR*
CNY	1,370,000.00CR		1,680,000.00DB	310,000.00DB*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/08/08	TRDS VD 3/18/09 NPV TO VD 9/9/08	9/08/08	USD	8,218.37DB
9/09/08	CURRENCY RECEIVED	9/09/08	USD	8,218.37CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR	130,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	GBP	280,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD	923,876.25CR
9/17/08	CURRENCY DELIVERED	9/17/08	AUD	350,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	JPY	138,000,000DB

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Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
RUB	11,110,000.00CR		11,110,000.00DB
TWD	9,800,000.00CR		9,800,000.00DB
INR	15,800,000.00CR		15,800,000.00DB
			NET
			OCR*
			OCR*
			OCR*

I T E M I Z E D			
C A S H			
A C T I V I T Y			
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 830,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 660,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 1,010,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 330,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 160,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 840,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 16,980,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 31,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 32,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 28,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 13,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 24,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 25,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 31,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 31,000,000CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,170,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,190,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 11,048.26CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,200,322.66CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 559,832.05CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 627,554.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,089,711.81CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 543,131.22CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 150,284.98CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 159,542.92CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 158,946.24CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 149,568.49CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 109,863.12CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 657,928.60CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 923,289.18CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 952,150.96CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,751,400.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 120,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 710,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 160,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 170,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 170,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 160,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 660,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 680,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 1,000,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 16,980,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 215,000,000DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 760,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 860,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 740,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD 41,033.04DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 656,112.86DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,177,760.68DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 289,287.05DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 813,542.35DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 827,276.49DB

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

CAN DOLLAR 0CR
J YEN CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/11/08	S	834,492.35	DB	17SEP08 USD/CAD	900,000.00	CR DELY 1.0785000	

09/11/08 Trade cancelled

9/12/08	S	834,492.35	DB	17SEP08 USD/CAD	900,000.00	CR DELY 1.0785000	
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9/12/08	B	1,547,929.88	CR	17SEP08 USD/JPY	166,000,000	DB DELY 107.24000	
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- - - - - 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.							
5/13/08	S	1,613,451.91	DB	17SEP08 USD/JPY	166,000,000	CR DELY 102.88500	

9/12/08	B	1,547,929.88	CR	17SEP08 USD/JPY	166,000,000	DB DELY 107.24000	
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Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
USD	1,547,929.88CR	1,613,451.91DB	65,522.03DB*
JPY	166,000,000CR	166,000,000DB	CR*

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

9/17/08 CURRENCY RECEIVED	9/17/08 USD	65,522.03CR
	Total Cash USD	65,522.03CR**

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

CAN DOLLAR 0CR*
J YEN CR*
US DOLLAR 0CR*

- - - - - MARGIN REQUIREMENT SUMMARY - - - - -

Margin Requirement		Equity	Margin
Initial	Excess/Deficit	Call/Excess	
CAD 0CR	0CR	0CR	
JPY CR	CR	CR	
USD 0CR	0CR	0CR	
Total Value in Base Currency			
USD 0CR	0CR	0CR	

- - - - - PROFIT & LOSS SUMMARY - - - - -

Futures	Options	Options	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

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----- OPENING ACCOUNT BALANCES -----
J YEN CR
US DOLLAR 0CR

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
9/12/08 B 690,041.03CR 17SEP08 USD/JPY 74,000,000DB DELY 107.24000

----- 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.
5/13/08 S 719,249.65DB 17SEP08 USD/JPY 74,000,000CR DELY 102.88500
9/12/08 B 690,041.03CR 17SEP08 USD/JPY 74,000,000DB DELY 107.24000

----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET
USD 690,041.03CR 719,249.65DB 29,208.62DB*
JPY 74,000,000CR 74,000,000DB CR*

----- ITEMIZED CASH ACTIVITY -----
9/17/08 CURRENCY RECEIVED 9/17/08 USD 29,208.62CR
Total Cash USD 29,208.62CR**

----- CLOSING ACCOUNT BALANCES -----
J YEN CR*
US DOLLAR 0CR*

----- MARGIN REQUIREMENT SUMMARY -----
Margin Requirement Equity Margin
Initial Excess/Deficit Call/Excess
JPY CR CR CR
USD 0CR 0CR 0CR
Total Value in Base Currency 0CR 0CR
USD 0CR

----- PROFIT & LOSS SUMMARY -----
Futures Options Options
Profit and Loss Long Premium Short Premium Commission Fees

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----- I T E M I Z E D C A S H A C T I V I T Y -----				
9/17/08 CURRENCY DELIVERED		9/17/08 USD	359,985.58DB	
		Total Cash EUR	1,908.46DB**	
		Total Cash TRY	480,000.00CR**	
		Total Cash USD	356,086.66DB**	
----- CLOSING ACCOUNT BALANCES -----				
AUS DOLLAR	0CR*			
CAN DOLLAR	0CR*			
EURO	0CR*			
POUND STG	0CR*			
HUN FORINT	0CR*			
J YEN	CR*			
MEX PESO	0CR*			
SIN DOLLAR	0CR*			
NW TR LIRA	0CR*			
US DOLLAR	0CR*			
----- 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	0CR	
CAD	0CR	0CR	0CR	
EUR	0CR	0CR	0CR	
GBP	0CR	0CR	0CR	
HUF	0CR	0CR	0CR	
JPY	CR	CR	CR	
MXN	0CR	0CR	0CR	
SGD	0CR	0CR	0CR	
TRY	0CR	0CR	0CR	
USD	0CR	0CR	0CR	
Total Value in Base Currency				
USD	0CR	0CR	0CR	
----- P R O F I T & L O S S S U M M A R Y -----				
Futures		Options	Options	
Profit and Loss		Long Premium	Short Premium	Commission
				Fees

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I T E M I Z E D C A S H A C T I V I T Y									
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP		330,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY		34,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		410,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		350,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		360,000.00DB	
9/17/08			CURRENCY DELIVERED		9/17/08	USD		401,640.13DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		198,822.08DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		167,379.58DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		148,643.63DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		783,240.88DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		641,684.67DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		442,362.60DB	
						Total Cash	AUD		0CR**
						Total Cash	CAD		0CR**
						Total Cash	CHF		0CR**
						Total Cash	EUR	1,376.03CR**	
						Total Cash	GBP		0CR**
						Total Cash	JPY		CR**
						Total Cash	SGD		0CR**
						Total Cash	TRY	520,000.00CR**	
						Total Cash	USD	318,187.89DB**	
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR			0CR*						
CAN DOLLAR			0CR*						
SWISSFRANC			0CR*						
EURO			0CR*						
POUND STG			0CR*						
HUN FORINT			0CR*						
J YEN			CR*						
MEX PESO			0CR*						
SIN DOLLAR			0CR*						
NW TR LIRA			0CR*						
US DOLLAR			0CR*						
- - - - 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		
4/29/08	S	140,672.78DB	18MAR09	USD/CNY	920,000.00CR TYPE	6.5400000	8,407.70DB	USD	
5/07/08	S	149,664.02DB	18MAR09	USD/CNY	980,000.00CR TYPE	6.5480000	8,776.32DB	USD	
5/12/08	S	143,634.71DB	18MAR09	USD/CNY	950,000.00CR TYPE	6.6140000	7,086.54DB	USD	
9/10/08	B	419,772.00CR	18MAR09	USD/CNY	2,850,000.00DB TYPE	6.7894000	10,332.34CR	USD	
Net					0CR*				
					Net Present Value		13,938.22DB*	USD	
					Undiscounted MTM	6.9640270	98,885.78DB*	CNY	
					Undiscounted MTM In Base		14,199.51DB*	USD	
					Total FX Forward NPV		13,938.22DB*	USD	
					Total FX Undiscounted MTM		14,199.51DB*	USD	
					Total FX Long Option value		0CR*	USD	
					Total FX Short Option Value		0CR*	USD	
					Net FX Option Value		0CR*	USD	
- - - - Foreign Exchange Position Delta Summary - - - - -									
Curr	Notional	USD Equivalent	Delta		Notional	Delta USD Equiv			
AUD	0CR		0CR		0CR	0CR			
CAD	0CR		0CR		0CR	0CR			
JPY	CR		CR		CR	CR			
MXN	0CR		0CR		0CR	0CR			
EUR	0CR		0CR		0CR	0CR			
CHF	0CR		0CR		0CR	0CR			
TRY	0CR		0CR		0CR	0CR			

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

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Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -
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.

Net	709.89DB*			0CR*		
5/19/08 S	267,924.53DB	17SEP08	USD/RUB	6,390,000.00CR	NDF 23.8500000	
Net	17,319.59DB*			0CR*		
5/19/08 S	280,250.58DB	17SEP08	USD/TWD	8,500,000.00CR	NDF 30.330000	
Net	15,197.10DB*			0CR*		
5/29/08 S	203,389.83DB	17SEP08	USD/INR	8,760,000.00CR	NDF 43.070000	
Net	12,706.33DB*			0CR*		
9/12/08 B	192,273.92CR	17SEP08	USD/INR	8,760,000.00DB	NDF 45.560000	
Net	1,590.42CR*			0CR*		
9/12/08 B	265,957.45CR	17SEP08	USD/TWD	8,500,000.00DB	NDF 31.960000	
Net	903.97CR*			0CR*		

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	540,000.00CR	540,000.00DB	0CR*
USD	3,911,388.53CR	3,794,140.08DB	117,248.45CR*
CAD	200,000.00CR	200,000.00DB	0CR*
JPY	34,000,000CR	34,000,000DB	CR*
MXN	2,700,000.00CR	2,700,000.00DB	0CR*
EUR	387,452.44CR	388,828.47DB	1,376.03DB*
CHF	540,000.00CR	540,000.00DB	0CR*
TRY	0CR	520,000.00DB	520,000.00DB*
GBP	330,000.00CR	330,000.00DB	0CR*
HUF	13,000,000.00CR	13,000,000.00DB	0CR*
SGD	1,120,000.00CR	1,120,000.00DB	0CR*
CNY	2,510,000.00CR	2,850,000.00DB	340,000.00DB*
RUB	6,390,000.00CR	0CR	6,390,000.00CR*
TWD	8,500,000.00CR	8,500,000.00DB	0CR*
INR	8,760,000.00CR	8,760,000.00DB	0CR*

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 AUD	540,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 CAD	200,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 CHF	540,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 EUR	336,008.54CR	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 GBP	330,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 JPY	18,000,000CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 JPY	16,000,000CR	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 SGD	1,120,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	520,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	31,373.42CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	330,466.05CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	299,182.72CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	185,442.74CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	256,886.39CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	265,183.60CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	46,794.15CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	194,598.60CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	264,308.24CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	591,349.77CR	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 AUD	50,000.00DB	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 AUD	210,000.00DB	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 AUD	280,000.00DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 CAD	200,000.00DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 CHF	540,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08 EUR	1,550.63DB	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 EUR	333,081.88DB	

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

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/15/08	S	256,886.39	DB	17SEP08 USD/SGD	350,000.00	CR DELY 1.3624700	
		09/12/08	As of trade				
9/15/08	B	783,240.88	CR	17SEP08 USD/SGD	1,120,000.00	DB DELY 1.4299560	

----- 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.							
5/12/08	B	210,000.00	CR	17SEP08 AUD/USD	194,598.60	DB DELY .92666000	
5/12/08	B	198,822.08	CR	17SEP08 USD/CAD	200,000.00	DB DELY 1.0059245	
5/13/08	S	330,466.05	DB	17SEP08 USD/JPY	34,000,000	CR DELY 102.88500	
5/13/08	S	253,592.56	DB	17SEP08 USD/MXN	2,700,000.00	CR DELY 10.647000	
5/16/08	B	50,000.00	CR	17SEP08 AUD/USD	46,794.15	DB DELY .93588300	
5/16/08	B	333,081.88	CR	17SEP08 EUR/CHF	540,000.00	DB DELY 1.6212230	
5/20/08	B	401,234.57	CR	17SEP08 USD/TRY	520,000.00	DB DELY 1.29600	
5/21/08	S	330,000.00	DB	17SEP08 GBP/USD	641,684.67	CR DELY 1.9444990	
5/28/08	B	280,000.00	CR	17SEP08 AUD/USD	264,308.24	DB DELY .94395800	
5/28/08	S	52,819.93	DB	17SEP08 EUR/HUF	13,000,000.00	CR DELY 246.11920	
9/11/08	S	185,442.74	DB	17SEP08 USD/CAD	200,000.00	CR DELY 1.0785000	
9/12/08	S	540,000.00	DB	17SEP08 AUD/USD	442,362.60	CR DELY .81919000	
9/12/08	S	336,008.54	DB	17SEP08 EUR/CHF	540,000.00	CR DELY 1.6071020	
9/12/08	B	330,000.00	CR	17SEP08 GBP/USD	591,349.77	DB DELY 1.7919690	
9/12/08	B	167,379.58	CR	17SEP08 USD/JPY	18,000,000	DB DELY 107.54000	
9/12/08	B	148,643.63	CR	17SEP08 USD/JPY	16,000,000	DB DELY 107.64000	
Net		316,023.21	CR*		34,000,000	DB*	
9/15/08	B	54,370.56	CR	17SEP08 EUR/HUF	13,000,000.00	DB DELY 239.10000	
9/15/08	B	253,998.12	CR	17SEP08 USD/MXN	2,700,000.00	DB DELY 10.630000	
9/15/08	S	265,183.60	DB	17SEP08 USD/SGD	360,000.00	CR DELY 1.3575500	
9/15/08	S	256,886.39	DB	17SEP08 USD/SGD	350,000.00	CR DELY 1.3624700	
9/15/08	S	299,182.72	DB	17SEP08 USD/SGD	410,000.00	CR DELY 1.3704000	
9/15/08	B	783,240.88	CR	17SEP08 USD/SGD	1,120,000.00	DB DELY 1.4299560	
Net		38,011.83	DB*		0	CR*	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----

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.							
10/18/07	S	354,770.32	DB	17SEP08 USD/CNY	2,510,000.00	CR NDF 7.0750000	
Net		11,877.84	CR*		0	CR*	
4/29/08	B	134,601.32	CR	17SEP08 USD/CNY	920,000.00	DB NDF 6.8350000	
Net		212.35	CR*		0	CR*	
5/07/08	B	143,128.38	CR	17SEP08 USD/CNY	980,000.00	DB NDF 6.8470000	
Net		25.09	DB*		0	CR*	
5/12/08	B	138,061.33	CR	17SEP08 USD/CNY	950,000.00	DB NDF 6.8810000	

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9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	8,480,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	2,160,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	5,300,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	1,350,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	5,010,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	9,400,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	6,120,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	25,130,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	193,220,000.00CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,402,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,459,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,290,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	617,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,122,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,144,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,402,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	1,402,000,000CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	12,980,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	11,440,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	29,200,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	29,810,000.00CR
9/17/08	CURRENCY RECEIVED				9/17/08	USD	371,173.11CR
9/17/08	CURRENCY RECEIVED				9/17/08	USD	2,728,017.04CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	17,906,218.46CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	10,354,696.26CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	2,692,151.96CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	19,822,474.31CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	22,205,195.56CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	70,846,090.30CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	21,963,314.19CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	1,409,893.21CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	19,149,045.48CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,167,383.65CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,159,640.52CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,677,021.23CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,123,678.19CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	640,437.60CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	27,692,990.40CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	622,557.68CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	12,259,175.50CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	1,680,667.10CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	3,059,480.66CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	4,590,739.85CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	74,252,006.00CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	8,841,193.36CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,115,445.22CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	ZAR	10,900,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	680,000.00DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	29,560,000.00DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	680,000.00DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	13,310,000.00DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	1,780,000.00DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	3,260,000.00DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	9,760,000.00DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	9,760,000.00DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	10,350,000.00DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	9,760,000.00DB

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

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**FUTURES/FOREIGN EXCHANGE
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Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
USD	9,086,154.57CR	9,360,325.11DB	274,170.54DB*
HKD	2,220,000.00CR	2,220,000.00DB	0CR*
EUR	87,761.46CR	82,946.35DB	4,815.11CR*
HUF	21,000,000.00CR	21,000,000.00DB	0CR*
JPY	191,000,000CR	191,000,000DB	CR*
MXN	3,300,000.00CR	3,300,000.00DB	0CR*
SGD	2,420,000.00CR	2,420,000.00DB	0CR*
AUD	970,000.00CR	970,000.00DB	0CR*
CAD	730,000.00CR	730,000.00DB	0CR*
GBP	130,000.00CR	130,000.00DB	0CR*
CNY	16,460,000.00CR	16,460,000.00DB	0CR*
RUB	12,340,000.00CR	12,340,000.00DB	0CR*
TWD	9,200,000.00CR	9,200,000.00DB	0CR*

I T E M I Z E D C A S H A C T I V I T Y			
9/17/08 CURRENCY RECEIVED		9/17/08 USD	127,104.27CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	147,066.29CR
9/17/08 CURRENCY DELIVERED		9/17/08 EUR	4,815.11DB
		Total Cash EUR	4,815.11DB**
		Total Cash USD	274,170.56CR**

CLOSING ACCOUNT BALANCES

AUS DOLLAR	0CR*
CAN DOLLAR	0CR*
EURO	0CR*
POUND STG	0CR*
HK DOLLAR	0CR*
HUN FORINT	0CR*
J YEN	CR*
MEX PESO	0CR*
SIN DOLLAR	0CR*
US DOLLAR	0CR*

FOREIGN EXCHANGE OPEN POSITIONS			
Date	B/S	Base Currency Maturity Currency Pair	Counter Amount Rate Net Present Value
4/29/08	S	581,039.76DB 18MAR09 USD/CNY	3,800,000.00CR TYPE 6.5400000 34,727.47DB USD
5/07/08	S	620,036.65DB 18MAR09 USD/CNY	4,060,000.00CR TYPE 6.5480000 36,359.06DB USD
5/12/08	S	591,170.24DB 18MAR09 USD/CNY	3,910,000.00CR TYPE 6.6140000 29,166.73DB USD
9/10/08	B	1,733,584.71CR 18MAR09 USD/CNY	11,770,000.00DB TYPE 6.7894000 42,670.75CR USD
Net		58,661.94DB*	0CR*
		Net Present Value	57,582.51DB* USD
		Undiscounted MTM 6.9640270	408,523.33DB* CNY
		Undiscounted MTM In Base	58,661.93DB* USD
		Total FX Forward NPV	57,582.51DB* USD
		Total FX Undiscounted MTM	58,661.93DB* USD
		Total FX Long Option value	0CR* USD
		Total FX Short Option Value	0CR* USD
		Net FX Option Value	0CR* USD

Foreign Exchange Position Delta Summary			
Curr	Notional	USD Equivalent	Delta Notional Delta USD Equiv
HKD	0CR	0CR	0CR 0CR
EUR	0CR	0CR	0CR 0CR
HUF	0CR	0CR	0CR 0CR
JPY	CR	CR	CR CR
MXN	0CR	0CR	0CR 0CR
SGD	0CR	0CR	0CR 0CR
AUD	0CR	0CR	0CR 0CR
CAD	0CR	0CR	0CR 0CR
GBP	0CR	0CR	0CR 0CR

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

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BARCLAY CAPITAL COMMERCIAL CORP AS PRINCIPAL.
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- - - - - OPENING ACCOUNT BALANCES - - - - -

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- - - - - 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
9/11/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Call	Euro		9/16/08	

9/11/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Put	Euro		9/16/08	

		09/11/08 Trade expired						
9/12/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Call	Euro		9/16/08	

		09/11/08 Trade expired						
9/12/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Put	Euro		9/16/08	

- - - - - 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.								
9/11/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Call	Euro	Premium Amount	9/16/08	45,500.00DB USD

						Net Amount Due	USD	45,500.00DB*
9/11/08	B	10,000,000.00	17SEP08	USD/JPY		1,066,500,000	106.65000	
		Exp 9/12/08 10:00 NY		/Put	Euro	Premium Amount	9/16/08	46,250.00DB USD

						Net Amount Due	USD	46,250.00DB*
						Recap of Realized Gains/Losses	USD	91,750.00DB

Foreign Exchange Settlement Summary				NET	
CURR	LONG	SHORT			
USD	10,000,000.00CR	10,000,000.00CR			20,000,000.00CR*
JPY	1,066,500,000DB	1,066,500,000DB			2,133,000,000DB*

- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -

9/16/08	CURRENCY RECEIVED	9/16/08 USD	45,500.00CR
9/16/08	CURRENCY RECEIVED	9/16/08 USD	46,250.00CR
	Total Cash	USD	91,750.00CR**

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

J YEN CR*
US DOLLAR OCR*

- - - - - 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	
EUR	OCR	OCR		OCR	
JPY	CR	CR		CR	
USD	OCR	OCR		OCR	
Total Value in Base Currency					
USD	OCR	OCR		OCR	

- - - - - P R O F I T & L O S S S U M M A R Y - - - - -

Futures		Options		Options		Commission		Fees	
	Profit and Loss		Long Premium		Short Premium				
MTD USD	OCR		91,750.00DB		OCR		OCR		OCR
Net USD	OCR*		91,750.00DB*		OCR*		OCR*		OCR*

- - - - - 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**

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US NON-SEGREGATED ACCOUNT

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- - - - - OPENING ACCOUNT BALANCES - - - - -
US DOLLAR                      8,000,000.00CR
- - - - - I T E M I Z E D C A S H A C T I V I T Y - - - - -
9/03/08 INT CHARGED AUG08                      9/03/08 USD          9,480.57DB
9/04/08 RECD 9.03 BKD PER DERIV MARG          9/04/08 USD          9,480.57CR
9/04/08 CURRENCY RECEIVED                      9/04/08 USD      4,000,000.00CR
9/05/08 CURRENCY RECEIVED                      9/05/08 USD     25,000,000.00CR
9/09/08 CURRENCY RECEIVED                      9/09/08 USD     13,000,000.00CR
9/10/08 CURRENCY RECEIVED                      9/10/08 USD      5,000,000.00CR
9/11/08 WIRED TO BANK OF AMERICA N.A. C001942  9/11/08 USD      5,000,000.00DB
9/12/08 WIRED TO BANK OF AMERICA N.A.         9/12/08 USD      1,000,000.00DB
9/16/08 CURRENCY RECEIVED                      9/16/08 USD     12,000,000.00CR
                                          Total Cash USD     53,000,000.00CR**
- - - - - CLOSING ACCOUNT BALANCES - - - - -
US DOLLAR                      61,000,000.00CR*
- - - - - 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
USD 0CR 61,000,000.00CR 61,000,000.00CR
Total Value in Base Currency
USD 0CR 61,000,000.00CR 61,000,000.00CR
- - - - - A C C O U N T V A L U E S U M M A R Y - - - - -
- - - - - Account Unrealized G/L Net Present Value Net Option Collateral Net Liquidating
- - - - - Balance on Futures on Forwards Value Value Market Value Value
USD 61,000,000.00CR 0CR 0CR 0CR 0CR 0CR 61,000,000.00CR
- - - - - P R O F I T & L O S S S U M M A R Y - - - - -
- - - - - Futures Options Options
- - - - - Profit and Loss Long Premium Short Premium Commission Fees
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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	CLS - CURRENCY DELIVERED	9/15/08	GBP	204,513.63	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	204,258.09	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	HUF	876,319,999.60	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	74,377.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	720,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	400,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	200,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	650,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	650,000.00	DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	16,230,400.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,050,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,200,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,400,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	225,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	168,750.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,400,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	200,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	400,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	250,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	225,000.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	6,707,111.35	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,460,000.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,800,000.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	51,998.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	10,000.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	4,507,126.40	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,986,481.50	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,957,711.60	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	801,106.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	6,757,123.10	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	23,902.00	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,867,511.10	DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	19,430.50	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	500,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	141,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,000,000.00	DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	134,598.00	DB	

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Source: eDoc

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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	CLS - CURRENCY DELIVERED	9/15/08	GBP	204,513.63DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	204,258.09DB		
9/15/08	CURRENCY DELIVERED	9/15/08	HUF	876,319,999.60DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	1,000,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	74,377.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	720,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	400,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	200,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	650,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	650,000.00DB		
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	NOK	16,230,400.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,050,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	500,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,200,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,400,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	225,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	168,750.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	2,400,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	200,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	400,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	300,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	1,000,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	250,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	NZD	225,000.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	6,707,111.35DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	1,460,000.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,800,000.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	51,998.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	10,000.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	4,507,126.40DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,986,481.50DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	11,957,711.60DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	801,106.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	6,757,123.10DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	23,902.00DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	2,867,511.10DB		
9/15/08	CURRENCY DELIVERED	9/15/08	USD	19,430.50DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	500,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	141,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	1,000,000.00DB		
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	134,598.00DB		

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Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/10/08	CURRENCY RECEIVED			9/10/08	AED	5,542,807.49CR
9/10/08	CURRENCY RECEIVED			9/10/08	AED	9,375,075.00CR
9/10/08	CURRENCY RECEIVED			9/10/08	AED	2,038,827.84CR
9/10/08	CURRENCY RECEIVED			9/10/08	USD	1,718,371.31CR
9/10/08	CURRENCY RECEIVED			9/10/08	USD	3,107,345.87CR
9/10/08	CURRENCY DELIVERED			9/10/08	AED	6,311,921.50DB
9/10/08	CURRENCY DELIVERED			9/10/08	AED	11,413,902.85DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	1,538,173.30DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	2,601,658.11DB
9/10/08	CURRENCY DELIVERED			9/10/08	USD	557,590.00DB
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	881,776.16CR
9/17/08	CURRENCY RECEIVED			9/17/08	TRY	584,618.07CR
9/17/08	CURRENCY RECEIVED			9/17/08	USD	309,680.00CR
9/17/08	CURRENCY RECEIVED			9/17/08	USD	526,400.00CR
9/17/08	CURRENCY DELIVERED			9/17/08	CZK	5,045,383.98DB
9/17/08	CURRENCY DELIVERED			9/17/08	CZK	8,576,240.40DB
9/17/08	CURRENCY DELIVERED			9/17/08	USD	674,347.02DB
9/17/08	CURRENCY DELIVERED			9/17/08	USD	447,092.44DB
				Total Cash	AED	769,114.02DB**
				Total Cash	CZK	13,621,624.38DB**
				Total Cash	SAR	10,409,860.60CR**
				Total Cash	TRY	1,466,394.23CR**
				Total Cash	USD	2,975,017.00DB**
CLOSING ACCOUNT BALANCES						
UAE DIRHAM		0CR*				
CZ KORUNA		0CR*				
SAR RIYAL		0CR*				
NW TR LIRA		0CR*				
US DOLLAR		1,120,000.00DB*				
SA RAND		8,704,080.00CR*				
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		
AED	0CR	0CR		0CR		
CZK	0CR	0CR		0CR		
SAR	0CR	0CR		0CR		
TRY	0CR	0CR		0CR		
USD	0CR	1,120,000.00DB		1,120,000.00DB		
ZAR	0CR	8,704,080.00CR		8,704,080.00CR		
Total Value in Base Currency						
USD	0CR	71,737.50DB		71,737.50DB		
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
USD	1,120,000.00DB	0CR		0CR		0CR
ZAR	8,704,080.00CR	0CR		0CR		0CR
Total Value in Base Currency						
USD	71,737.50DB	0CR		0CR		0CR
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

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

SOURCE: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value

9/12/08	B	6,602.31	CR	17DEC08	USD/INR	305,819.00	DB NDF	46.320000	
9/12/08	B	44,752.99	CR	17DEC08	USD/KRW	49,832,454.00	DB NDF	1113.50000	
9/12/08	B	2,223.00	CR	17DEC08	USD/MXN	23,816.11	DB DELY	10.713500	
9/12/08	B	6,602.32	CR	17DEC08	USD/PHP	315,987.04	DB NDF	47.860000	
9/12/08	S	37,857.00	DB	17DEC08	USD/SEK	255,469.33	CR DELY	6.74827200	
9/12/08	B	9,553.62	CR	17DEC08	USD/THB	334,949.91	DB DELY	35.060000	
9/12/08	B	19,496.00	CR	17DEC08	USD/ZAR	159,763.87	DB DELY	8.1947000	
09/11/08 As of trade									
9/12/08	S	38,398.00	DB	17DEC08	USD/CLP	20,696,522.00	CR NDF	539.00000	

----- 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.

8/29/08	S	.85	DB	2SEP08	USD/JPY	92	CR DELY	108.77700	
6/26/08	B	2,192,032.00	CR	16SEP08	EUR/USD	3,436,930.81	DB DELY	1.5679200	
7/10/08	S	2,192,032.00	DB	16SEP08	EUR/USD	3,459,136.10	CR DELY	1.5780500	
6/05/08	B	1,512,765.00	CR	17SEP08	AUD/USD	1,425,939.85	DB DELY	.94260500	
6/05/08	B	82,343.00	CR	17SEP08	AUD/USD	77,735.42	DB DELY	.94404400	
Net		1,595,108.00	CR*			1,503,675.27	DB*		
6/05/08	B	347,888.00	CR	17SEP08	EUR/USD	533,550.96	DB DELY	1.5336860	
6/05/08	B	10,150.00	CR	17SEP08	EUR/USD	15,701.07	DB DELY	1.5469030	
Net		358,038.00	CR*			549,252.03	DB*		
6/05/08	S	551,311.00	DB	17SEP08	GBP/USD	1,065,430.01	CR DELY	1.9325390	
6/05/08	S	6,695.00	DB	17SEP08	GBP/USD	12,986.97	CR DELY	1.9398020	
Net		558,006.00	DB*			1,078,416.98	CR*		
6/05/08	B	58,952.00	CR	17SEP08	NZD/USD	44,341.75	DB DELY	.7521670	
6/05/08	B	932,203.00	CR	17SEP08	NZD/USD	701,224.54	DB DELY	.7522230	
Net		991,155.00	CR*			745,566.29	DB*		
6/05/08	B	1,067,317.86	CR	17SEP08	USD/CAD	1,085,030.00	DB DELY	1.0165950	
6/05/08	B	29,752.00	CR	17SEP08	USD/CAD	30,395.24	DB DELY	1.0216200	
Net		1,097,069.86	CR*			1,115,425.24	DB*		
6/05/08	B	16,527.00	CR	17SEP08	USD/CHF	17,184.61	DB DELY	1.0397900	
6/05/08	B	774,803.95	CR	17SEP08	USD/CHF	811,181.00	DB DELY	1.0469500	
Net		791,330.95	CR*			828,365.61	DB*		
6/05/08	S	1,208,517.86	DB	17SEP08	USD/HUF	192,264,677.42	CR DELY	159.09130	
6/05/08	S	34,461.00	DB	17SEP08	USD/HUF	5,482,972.54	CR DELY	159.10660	
Net		1,242,978.86	DB*			197,747,649.96	CR*		
6/05/08	B	80,085.00	CR	17SEP08	USD/JPY	8,445,155	DB DELY	105.45240	
6/05/08	B	2,575,102.35	CR	17SEP08	USD/JPY	271,651,410	DB DELY	105.49150	
Net		2,655,187.35	CR*			280,096,565	DB*		
6/05/08	S	1,210,289.51	DB	17SEP08	USD/MXN	12,625,135.00	CR DELY	10.431500	
6/05/08	S	34,139.00	DB	17SEP08	USD/MXN	356,583.56	CR DELY	10.445050	
Net		1,244,428.51	DB*			12,981,718.56	CR*		
6/05/08	B	22,065.00	CR	17SEP08	USD/NOK	114,156.59	DB DELY	5.1736500	
6/05/08	B	1,369,839.17	CR	17SEP08	USD/NOK	7,135,884.00	DB DELY	5.2092860	
Net		1,391,904.17	CR*			7,250,040.59	DB*		

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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
6/09/08	S	322,672.00	DB	17SEP08 AUD/USD	303,181.97	CR DELY .93959800	
6/09/08	S	322,672.00	DB	17SEP08 AUD/USD	303,184.87	CR DELY .93960700	
6/09/08	S	290,405.00	DB	17SEP08 AUD/USD	272,926.98	CR DELY .93981500	
6/09/08	S	322,672.00	DB	17SEP08 AUD/USD	303,257.79	CR DELY .93983300	
Net		1,258,421.00	DB*		1,182,551.61	CR*	
6/09/08	B	141,510.00	CR	17SEP08 EUR/USD	221,286.97	DB DELY 1.5637550	
6/09/08	B	168,741.00	CR	17SEP08 GBP/USD	330,856.38	DB DELY 1.9607350	
6/09/08	B	193,584.00	CR	17SEP08 GBP/USD	379,576.99	DB DELY 1.9607870	
Net		362,325.00	CR*		710,433.37	DB*	
6/09/08	S	58,757.00	DB	17SEP08 NZD/USD	44,051.59	CR DELY .7497250	
6/09/08	S	23,636.17	DB	17SEP08 USD/CAD	24,211.00	CR DELY 1.0243200	
6/09/08	S	645,064.00	DB	17SEP08 USD/CHF	661,086.74	CR DELY 1.0248390	
6/09/08	S	522,503.00	DB	17SEP08 USD/CHF	535,496.60	CR DELY 1.0248680	
Net		1,167,567.00	DB*		1,196,583.34	CR*	
6/09/08	B	40,189.00	CR	17SEP08 USD/HUF	6,422,415.20	DB DELY 159.80530	
6/09/08	S	107,899.00	DB	17SEP08 USD/JPY	11,399,842	CR DELY 105.65290	
6/09/08	B	35,024.00	CR	17SEP08 USD/MXN	367,777.22	DB DELY 10.500720	
6/09/08	S	645,012.00	DB	17SEP08 USD/NOK	3,289,541.20	CR DELY 5.0999690	
6/09/08	S	374,428.37	DB	17SEP08 USD/NOK	1,910,034.00	CR DELY 5.1012000	
Net		1,019,440.37	DB*		5,199,575.20	CR*	
6/09/08	S	785,736.00	DB	17SEP08 USD/SEK	4,697,749.75	CR DELY 5.97878900	
6/09/08	S	70,964.00	DB	17SEP08 USD/SEK	424,325.62	CR DELY 5.97944900	
6/09/08	S	322,551.09	DB	17SEP08 USD/SEK	1,928,791.01	CR DELY 5.97980000	
Net		1,179,251.09	DB*		7,050,866.38	CR*	
6/09/08	B	29,818.00	CR	17SEP08 USD/TRY	38,465.70	DB DELY 1.29001	
6/10/08	S	127,829.37	DB	17SEP08 AUD/USD	119,477.00	CR DELY .93466000	
6/10/08	S	406,630.85	DB	17SEP08 EUR/GBP	322,577.00	CR DELY .793292	
6/10/08	S	454,811.66	DB	17SEP08 EUR/GBP	360,964.00	CR DELY .793656	
6/10/08	S	406,436.67	DB	17SEP08 EUR/GBP	322,577.00	CR DELY .793671	
Net		1,267,879.18	DB*		1,006,118.00	CR*	
6/10/08	S	330,890.53	DB	17SEP08 EUR/USD	509,672.01	CR DELY 1.5403040	
6/10/08	S	314,127.31	DB	17SEP08 EUR/USD	483,866.00	CR DELY 1.5403500	
6/10/08	S	314,056.49	DB	17SEP08 EUR/USD	483,869.66	CR DELY 1.5407090	
Net		959,074.33	DB*		1,477,407.67	CR*	
6/10/08	S	322,542.00	DB	17SEP08 NZD/USD	238,519.49	CR DELY .7394990	
6/10/08	S	322,542.00	DB	17SEP08 NZD/USD	238,529.81	CR DELY .7395310	
6/10/08	S	473,811.00	DB	17SEP08 NZD/USD	350,497.90	CR DELY .7397420	
Net		1,118,895.00	DB*		827,547.20	CR*	
6/10/08	S	278,409.00	DB	17SEP08 USD/CAD	284,877.83	CR DELY 1.0232350	
6/10/08	B	483,864.00	CR	17SEP08 USD/CHF	502,612.28	DB DELY 1.0387470	
6/10/08	B	572,572.00	CR	17SEP08 USD/CHF	594,799.82	DB DELY 1.0388210	
6/10/08	B	483,864.00	CR	17SEP08 USD/CHF	502,660.18	DB DELY 1.0388460	
Net		1,540,300.00	CR*		1,600,072.28	DB*	
6/10/08	S	39,218.00	DB	17SEP08 USD/HUF	6,408,938.89	CR DELY 163.41830	
6/10/08	B	510,851.00	CR	17SEP08 USD/JPY	54,437,406	DB DELY 106.56220	
6/10/08	B	483,760.00	CR	17SEP08 USD/JPY	51,551,546	DB DELY 106.56430	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
6/10/08	B	483,760.00	CR	17SEP08 USD/JPY	51,567,461	DB DELY 106.59720
Net		1,478,371.00	CR*		157,556,413	DB*
6/10/08	S	15,669.00	DB	17SEP08 USD/MXN	164,784.54	CR DELY 10.516596
6/10/08	B	580,697.00	CR	17SEP08 USD/NOK	3,024,269.98	DB DELY 5.2080000
6/10/08	B	439,393.00	CR	17SEP08 USD/NOK	2,289,004.21	DB DELY 5.2094690
Net		1,020,090.00	CR*		5,313,274.19	DB*
6/10/08	B	259,476.73	CR	17SEP08 USD/SEK	1,576,386.00	DB DELY 6.07525000
6/10/08	S	25,059.00	DB	17SEP08 USD/TRY	32,923.12	CR DELY 1.31382
6/11/08	B	322,541.00	CR	17SEP08 AUD/USD	301,564.22	DB DELY .93496400
6/11/08	B	225,779.00	CR	17SEP08 AUD/USD	211,102.69	DB DELY .93499700
Net		548,320.00	CR*		512,666.91	DB*
6/11/08	S	75,417.98	DB	17SEP08 EUR/USD	116,749.00	CR DELY 1.5480260
6/11/08	S	227,758.00	DB	17SEP08 GBP/USD	443,818.58	CR DELY 1.9486410
6/11/08	S	322,604.00	DB	17SEP08 GBP/USD	628,646.80	CR DELY 1.9486640
Net		550,362.00	DB*		1,072,465.38	CR*
6/11/08	S	61,283.00	DB	17SEP08 NZD/USD	45,606.81	CR DELY .7442000
6/11/08	S	316,080.00	DB	17SEP08 USD/CAD	321,867.74	CR DELY 1.0183110
6/11/08	B	71,599.00	CR	17SEP08 USD/CHF	74,074.11	DB DELY 1.0345690
6/11/08	B	161,261.00	CR	17SEP08 USD/HUF	26,124,717.40	DB DELY 162.00270
6/11/08	B	180,613.00	CR	17SEP08 USD/HUF	29,265,212.05	DB DELY 162.03270
Net		341,874.00	CR*		55,389,929.45	DB*
6/11/08	S	636,385.00	DB	17SEP08 USD/JPY	67,549,658	CR DELY 106.14590
6/11/08	B	161,261.00	CR	17SEP08 USD/MXN	1,705,483.44	DB DELY 10.575920
6/11/08	B	161,261.46	CR	17SEP08 USD/MXN	1,706,049.97	DB DELY 10.579403
Net		322,522.46	CR*		3,411,533.41	DB*
6/11/08	B	364,451.37	CR	17SEP08 USD/NOK	1,893,579.98	DB DELY 5.1957000
6/11/08	B	277,366.00	CR	17SEP08 USD/SEK	1,682,539.60	DB DELY 6.06613500
6/11/08	B	250,280.00	CR	17SEP08 USD/TRY	328,627.15	DB DELY 1.31303
6/11/08	S	30,373.00	DB	17SEP08 USD/ZAR	250,092.28	CR DELY 8.2340330
6/12/08	S	322,562.00	DB	17SEP08 AUD/USD	297,489.26	CR DELY .92227000
6/12/08	S	125,801.00	DB	17SEP08 AUD/USD	116,023.49	CR DELY .92227800
6/12/08	S	322,562.00	DB	17SEP08 AUD/USD	297,569.90	CR DELY .92252000
Net		770,925.00	DB*		711,082.65	CR*
6/12/08	S	474,118.00	DB	17SEP08 EUR/USD	727,590.02	CR DELY 1.5346180
6/12/08	S	322,531.00	DB	17SEP08 EUR/USD	494,985.10	CR DELY 1.5346900
6/12/08	S	322,531.00	DB	17SEP08 EUR/USD	494,985.42	CR DELY 1.5346910
Net		1,119,180.00	DB*		1,717,560.54	CR*
6/12/08	S	124,499.00	DB	17SEP08 GBP/USD	240,558.46	CR DELY 1.9322120
6/12/08	S	19,631.00	DB	17SEP08 NZD/USD	14,493.10	CR DELY .7382760
6/12/08	S	120,300.00	DB	17SEP08 USD/CAD	123,207.53	CR DELY 1.0241690
6/12/08	B	285,756.00	CR	17SEP08 USD/CHF	298,435.28	DB DELY 1.0443710
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
6/12/08	B	322,523.00	CR	17SEP08 USD/CHF	336,858.82	DB DELY 1.0444490
6/12/08	B	322,523.00	CR	17SEP08 USD/CHF	336,898.17	DB DELY 1.0445710
Net		930,802.00	CR*		972,192.27	DB*
6/12/08	S	26,403.00	DB	17SEP08 USD/HUF	4,281,381.11	CR DELY 162.15510
6/12/08	B	163,821.00	CR	17SEP08 USD/JPY	17,597,799	DB DELY 107.42090
6/12/08	S	15,758.42	DB	17SEP08 USD/MXN	165,684.03	CR DELY 10.514000
6/12/08	B	548,001.90	CR	17SEP08 USD/NOK	2,883,312.00	DB DELY 5.2615000
6/12/08	S	80,633.00	DB	17SEP08 USD/ZAR	668,963.62	CR DELY 8.2964000
6/12/08	S	78,376.00	DB	17SEP08 USD/ZAR	650,277.83	CR DELY 8.2969000
6/12/08	S	80,633.00	DB	17SEP08 USD/ZAR	669,161.17	CR DELY 8.2988500
Net		239,642.00	DB*		1,988,402.62	CR*
6/13/08	S	43,809.74	DB	17SEP08 AUD/USD	40,669.63	CR DELY .92832400
6/13/08	S	543,953.68	DB	17SEP08 EUR/GBP	429,805.00	CR DELY .790150
6/13/08	S	408,076.32	DB	17SEP08 EUR/GBP	322,497.00	CR DELY .790286
Net		952,030.00	DB*		752,302.00	CR*
6/13/08	S	574,047.00	DB	17SEP08 EUR/USD	878,677.67	CR DELY 1.5306720
6/13/08	S	28,336.00	DB	17SEP08 NZD/USD	20,932.37	CR DELY .7387200
6/13/08	B	17,709.00	CR	17SEP08 USD/CHF	18,554.43	DB DELY 1.0477400
6/13/08	S	16,724.00	DB	17SEP08 USD/HUF	2,729,273.18	CR DELY 163.19500
6/13/08	B	124,696.00	CR	17SEP08 USD/JPY	13,394,682	DB DELY 107.41870
6/13/08	B	645,068.81	CR	17SEP08 USD/SEK	3,954,445.97	DB DELY 6.13027000
6/13/08	B	263,832.00	CR	17SEP08 USD/SEK	1,617,596.21	DB DELY 6.13116000
Net		908,900.81	CR*		5,572,042.18	DB*
6/13/08	S	22,188.00	DB	17SEP08 USD/TRY	28,880.74	CR DELY 1.30163
6/16/08	B	483,643.00	CR	17SEP08 AUD/USD	449,345.46	DB DELY .92908500
6/16/08	B	483,643.00	CR	17SEP08 AUD/USD	449,346.42	DB DELY .92908700
6/16/08	B	322,429.00	CR	17SEP08 AUD/USD	299,659.06	DB DELY .92938000
6/16/08	B	470,746.00	CR	17SEP08 AUD/USD	437,596.07	DB DELY .92958000
Net		1,760,461.00	CR*		1,635,947.01	DB*
6/16/08	B	150,078.71	CR	17SEP08 EUR/USD	231,381.00	DB DELY 1.5417310
6/16/08	B	209,300.50	CR	17SEP08 EUR/USD	322,706.00	DB DELY 1.5418310
Net		359,379.21	CR*		554,087.00	DB*
6/16/08	B	9,879.00	CR	17SEP08 GBP/USD	19,275.59	DB DELY 1.9511680
6/16/08	S	368,876.83	DB	17SEP08 USD/CAD	376,811.00	CR DELY 1.0215090
6/16/08	S	386,933.24	DB	17SEP08 USD/CAD	395,291.00	CR DELY 1.0216000
Net		755,810.07	DB*		772,102.00	CR*
6/16/08	B	11,843.00	CR	17SEP08 USD/CHF	12,339.15	DB DELY 1.0418940
6/16/08	S	18,242.00	DB	17SEP08 USD/HUF	2,957,560.87	CR DELY 162.12920
6/16/08	S	72,854.13	DB	17SEP08 USD/JPY	7,836,336	CR DELY 107.56200
6/16/08	S	29,164.00	DB	17SEP08 USD/MXN	305,248.80	CR DELY 10.466630

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
6/16/08	S	243,777.00	DB	17SEP08 USD/SEK	1,480,718.32	CR DELY 6.07406900	
6/16/08	S	12,150.00	DB	17SEP08 USD/TRY	15,709.95	CR DELY 1.29300	
6/16/08	B	149,311.00	CR	17SEP08 USD/ZAR	1,236,828.27	DB DELY 8.2835710	
6/16/08	B	96,746.00	CR	17SEP08 USD/ZAR	801,596.72	DB DELY 8.2855800	
Net		246,057.00	CR*		2,038,424.99	DB*	
6/17/08	B	29,404.00	CR	17SEP08 AUD/USD	27,385.77	DB DELY .93136200	
6/17/08	B	451,455.00	CR	17SEP08 EUR/GBP	359,583.00	DB DELY .796498	
6/17/08	B	451,455.00	CR	17SEP08 EUR/GBP	359,583.91	DB DELY .796500	
Net		902,910.00	CR*		719,166.91	DB*	
6/17/08	S	45,145.00	DB	17SEP08 GBP/USD	87,449.21	CR DELY 1.9370740	
6/17/08	S	20,168.00	DB	17SEP08 NZD/USD	14,970.16	CR DELY .7422730	
6/17/08	S	16,952.00	DB	17SEP08 USD/CAD	17,296.79	CR DELY 1.0203390	
6/17/08	B	12,364.00	CR	17SEP08 USD/CHF	12,912.28	DB DELY 1.0443450	
6/17/08	B	169,182.00	CR	17SEP08 USD/JPY	18,206,453	DB DELY 107.61460	
6/18/08	B	85,628.00	CR	17SEP08 AUD/USD	79,905.05	DB DELY .93316500	
6/18/08	B	644,880.00	CR	17SEP08 EUR/USD	995,739.86	DB DELY 1.5440700	
6/18/08	B	91,895.00	CR	17SEP08 EUR/USD	141,901.69	DB DELY 1.5441720	
Net		736,775.00	CR*		1,137,641.55	DB*	
6/18/08	B	5,656.00	CR	17SEP08 GBP/USD	10,999.62	DB DELY 1.9447710	
6/18/08	S	23,493.00	DB	17SEP08 USD/CAD	23,993.54	CR DELY 1.0213060	
6/18/08	S	335,330.18	DB	17SEP08 USD/CHF	348,455.00	CR DELY 1.0391400	
6/18/08	S	483,651.00	DB	17SEP08 USD/CHF	502,711.69	CR DELY 1.0394100	
6/18/08	S	483,651.00	DB	17SEP08 USD/CHF	502,753.76	CR DELY 1.0394970	
Net		1,302,632.18	DB*		1,353,920.45	CR*	
6/18/08	B	29,439.00	CR	17SEP08 USD/HUF	4,690,866.19	DB DELY 159.34190	
6/18/08	S	257,977.00	DB	17SEP08 USD/JPY	27,709,773	CR DELY 107.41180	
6/18/08	S	322,471.00	DB	17SEP08 USD/JPY	34,641,479	CR DELY 107.42510	
Net		580,448.00	DB*		62,351,252	CR*	
6/18/08	B	13,960.00	CR	17SEP08 USD/MXN	145,453.55	DB DELY 10.419309	
6/18/08	S	10,544.00	DB	17SEP08 USD/NOK	55,067.18	CR DELY 5.2226080	
6/18/08	S	9,325.00	DB	17SEP08 USD/SEK	56,680.23	CR DELY 6.07830900	
6/18/08	B	18,454.00	CR	17SEP08 USD/TRY	23,504.75	DB DELY 1.27369	
6/18/08	B	9,336.00	CR	17SEP08 USD/ZAR	76,843.00	DB DELY 8.2308270	
6/19/08	S	349,844.04	DB	17SEP08 AUD/USD	328,445.83	CR DELY .93883500	
6/19/08	S	310,953.98	DB	17SEP08 AUD/USD	291,951.58	CR DELY .93889000	
6/19/08	S	308,986.54	DB	17SEP08 AUD/USD	290,126.00	CR DELY .93896000	
Net		969,784.56	DB*		910,523.41	CR*	
6/19/08	S	212,736.33	DB	17SEP08 EUR/CHF	342,975.00	CR DELY 1.6122070	

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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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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.									
6/19/08	S	392,497.24	DB	17SEP08 EUR/GBP	309,017.00	CR DELY .787310			
6/19/08	S	518,015.00	DB	17SEP08 EUR/USD	799,205.46	CR DELY 1.5428230			
6/19/08	B	291,292.00	CR	17SEP08 NZD/USD	218,903.90	DB DELY .7514930			
6/19/08	B	330,639.00	CR	17SEP08 NZD/USD	248,521.50	DB DELY .7516400			
Net		621,931.00	CR*		467,425.40	DB*			
6/19/08	B	120,845.00	CR	17SEP08 USD/CAD	122,562.69	DB DELY 1.0142140			
6/19/08	S	15,378.00	DB	17SEP08 USD/HUF	2,418,648.76	CR DELY 157.27980			
6/19/08	S	209,607.00	DB	17SEP08 USD/JPY	22,520,218	CR DELY 107.44020			
6/19/08	S	246,855.00	DB	17SEP08 USD/JPY	26,526,248	CR DELY 107.45680			
6/19/08	S	221,064.00	DB	17SEP08 USD/JPY	23,755,957	CR DELY 107.46190			
Net		677,526.00	DB*		72,802,423	CR*			
6/19/08	S	26,761.16	DB	17SEP08 USD/MXN	279,119.97	CR DELY 10.430040			
6/19/08	S	11,391.00	DB	17SEP08 USD/NOK	59,519.91	CR DELY 5.2251700			
6/19/08	S	5,554.00	DB	17SEP08 USD/SEK	33,844.43	CR DELY 6.09370300			
6/19/08	S	16,457.00	DB	17SEP08 USD/TRY	20,886.98	CR DELY 1.26918			
6/19/08	B	836.00	CR	17SEP08 USD/ZAR	6,813.74	DB DELY 8.1504070			
6/20/08	S	101,770.00	DB	17SEP08 AUD/USD	96,072.92	CR DELY .94402000			
6/20/08	B	116,610.00	CR	17SEP08 EUR/USD	181,570.98	DB DELY 1.5570790			
6/20/08	B	38,846.00	CR	17SEP08 GBP/USD	76,215.89	DB DELY 1.9620010			
6/20/08	S	18,594.00	DB	17SEP08 USD/CAD	18,951.51	CR DELY 1.0192270			
6/20/08	B	315,132.00	CR	17SEP08 USD/CHF	325,394.27	DB DELY 1.0325650			
6/20/08	B	315,132.00	CR	17SEP08 USD/CHF	325,496.06	DB DELY 1.0328880			
6/20/08	B	660,835.08	CR	17SEP08 USD/CHF	682,652.55	DB DELY 1.0330150			
Net		1,291,099.08	CR*		1,333,542.88	DB*			
6/20/08	S	120,903.00	DB	17SEP08 USD/JPY	12,919,670	CR DELY 106.85980			
6/20/08	S	12,840.00	DB	17SEP08 USD/MXN	133,365.45	CR DELY 10.386717			
6/20/08	B	307,226.00	CR	17SEP08 USD/SEK	1,858,080.42	DB DELY 6.04792700			
6/20/08	B	73,734.00	CR	17SEP08 USD/SEK	445,942.27	DB DELY 6.04798700			
6/20/08	B	307,226.00	CR	17SEP08 USD/SEK	1,858,851.25	DB DELY 6.05043600			
Net		688,186.00	CR*		4,162,873.94	DB*			
6/20/08	S	13,150.00	DB	17SEP08 USD/TRY	16,686.00	CR DELY 1.26889			
6/23/08	B	28,476.00	CR	17SEP08 AUD/USD	26,763.25	DB DELY .93985300			
6/23/08	S	307,340.00	DB	17SEP08 EUR/USD	473,362.61	CR DELY 1.5401920			
6/23/08	S	511,351.00	DB	17SEP08 EUR/USD	787,627.81	CR DELY 1.5402880			
6/23/08	S	307,340.00	DB	17SEP08 EUR/USD	473,410.86	CR DELY 1.5403490			
Net		1,126,031.00	DB*		1,734,401.28	CR*			
6/23/08	S	28,813.00	DB	17SEP08 GBP/USD	56,102.14	CR DELY 1.9471120			
6/23/08	S	12,443.00	DB	17SEP08 NZD/USD	9,285.22	CR DELY .7462200			

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
6/23/08	S	9,319.00DB	17SEP08	USD/CAD	9,484.28CR	DELY	1.0177360		
6/23/08	B	492,312.37CR	17SEP08	USD/CHF	515,620.90DB	DELY	1.0473450		
6/23/08	B	460,963.00CR	17SEP08	USD/CHF	482,836.16DB	DELY	1.0474510		
6/23/08	B	460,963.00CR	17SEP08	USD/CHF	483,123.80DB	DELY	1.0480750		
Net		1,414,238.37CR*			1,481,580.86DB*				
6/23/08	S	39,873.00DB	17SEP08	USD/HUF	6,256,484.39CR	DELY	156.91030		
6/23/08	B	506,640.37CR	17SEP08	USD/JPY	54,419,458DB	DELY	107.41240		
6/23/08	B	460,861.00CR	17SEP08	USD/JPY	49,503,523DB	DELY	107.41530		
6/23/08	B	460,861.00CR	17SEP08	USD/JPY	49,504,766DB	DELY	107.41800		
Net		1,428,362.37CR*			153,427,747DB*				
6/23/08	S	29,310.00DB	17SEP08	USD/MXN	305,326.61CR	DELY	10.417148		
6/23/08	S	14,817.00DB	17SEP08	USD/NOK	77,260.28CR	DELY	5.2143000		
6/23/08	B	307,227.35CR	17SEP08	USD/SEK	1,858,279.99DB	DELY	6.04855000		
6/23/08	B	17,768.00CR	17SEP08	USD/SEK	108,397.33DB	DELY	6.10070500		
Net		324,995.35CR*			1,966,677.32DB*				
6/23/08	S	23,134.00DB	17SEP08	USD/TRY	29,500.08CR	DELY	1.27518		
6/24/08	S	25,827.00DB	17SEP08	AUD/USD	24,442.54CR	DELY	.94639500		
6/24/08	B	206,237.00CR	17SEP08	EUR/USD	320,182.74DB	DELY	1.5524990		
6/24/08	S	23,132.00DB	17SEP08	GBP/USD	45,292.90CR	DELY	1.9580190		
6/24/08	S	9,677.00DB	17SEP08	NZD/USD	7,245.00CR	DELY	.7486820		
6/24/08	S	501,193.08DB	17SEP08	USD/CHF	520,063.00CR	DELY	1.0376500		
6/24/08	S	460,941.00DB	17SEP08	USD/CHF	478,363.65CR	DELY	1.0377980		
6/24/08	S	460,941.00DB	17SEP08	USD/CHF	478,369.18CR	DELY	1.0378100		
Net		1,423,075.08DB*			1,476,795.83CR*				
6/24/08	S	8,407.00DB	17SEP08	USD/HUF	1,303,458.27CR	DELY	155.04440		
6/24/08	S	461,000.00DB	17SEP08	USD/JPY	49,437,179CR	DELY	107.23900		
6/24/08	S	460,997.42DB	17SEP08	USD/JPY	49,442,803CR	DELY	107.25180		
6/24/08	S	434,259.57DB	17SEP08	USD/JPY	46,577,379CR	DELY	107.25700		
Net		1,356,256.99DB*			145,457,361CR*				
6/24/08	S	23,768.00DB	17SEP08	USD/MXN	247,870.60CR	DELY	10.428753		
6/24/08	B	7,619.00CR	17SEP08	USD/NOK	39,240.90DB	DELY	5.1504000		
6/24/08	S	39,944.00DB	17SEP08	USD/SEK	242,128.54CR	DELY	6.06170000		
6/24/08	S	14,062.00DB	17SEP08	USD/TRY	17,864.32CR	DELY	1.27039		
6/25/08	B	182,280.00CR	17SEP08	AUD/USD	172,318.40DB	DELY	.94535000		
6/25/08	S	307,006.00DB	17SEP08	EUR/USD	476,049.64CR	DELY	1.5506200		
6/25/08	S	453,140.00DB	17SEP08	EUR/USD	702,658.37CR	DELY	1.5506430		
Net		760,146.00DB*			1,178,708.01CR*				
6/25/08	S	162,425.00DB	17SEP08	GBP/USD	317,670.00CR	DELY	1.9557950		
6/25/08	S	184,225.00DB	17SEP08	GBP/USD	360,333.97CR	DELY	1.9559450		
Net		346,650.00DB*			678,003.97CR*				

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
6/25/08	S	15,837.00	DB	17SEP08 NZD/USD	11,815.35	CR DELY .7460600
6/25/08	S	18,285.27	DB	17SEP08 USD/CAD	18,512.01	CR DELY 1.0124000
6/25/08	B	460,644.00	CR	17SEP08 USD/CHF	479,857.00	DB DELY 1.0417090
6/25/08	B	460,644.00	CR	17SEP08 USD/CHF	479,868.06	DB DELY 1.0417330
6/25/08	B	477,844.40	CR	17SEP08 USD/CHF	497,796.79	DB DELY 1.0417550
Net		1,399,132.40	CR*		1,457,521.85	DB*
6/25/08	S	17,446.00	DB	17SEP08 USD/HUF	2,676,811.31	CR DELY 153.43410
6/25/08	B	613,165.00	CR	17SEP08 USD/JPY	66,047,681	DB DELY 107.71600
6/25/08	B	613,165.65	CR	17SEP08 USD/JPY	66,051,185	DB DELY 107.72160
6/25/08	B	335,401.00	CR	17SEP08 USD/JPY	36,135,164	DB DELY 107.73720
Net		1,561,731.65	CR*		168,234,030	DB*
6/25/08	S	25,127.00	DB	17SEP08 USD/MXN	261,572.82	CR DELY 10.410030
6/25/08	S	12,243.00	DB	17SEP08 USD/TRY	15,384.20	CR DELY 1.25657
6/25/08	B	8,218.00	CR	17SEP08 USD/ZAR	66,481.45	DB DELY 8.0897360
6/26/08	S	96,485.00	DB	17SEP08 AUD/USD	91,320.16	CR DELY .94647000
6/26/08	B	367,973.38	CR	17SEP08 EUR/GBP	291,928.00	DB DELY .793340
6/26/08	S	23,052.00	DB	17SEP08 NZD/USD	17,217.72	CR DELY .7469080
6/26/08	S	461,007.00	DB	17SEP08 NZD/USD	344,416.95	CR DELY .7470970
6/26/08	S	461,007.00	DB	17SEP08 NZD/USD	344,534.50	CR DELY .7473520
6/26/08	S	461,007.00	DB	17SEP08 NZD/USD	344,626.24	CR DELY .7475510
Net		1,406,073.00	DB*		1,050,795.41	CR*
6/26/08	S	18,909.00	DB	17SEP08 USD/CAD	19,124.96	CR DELY 1.0114210
6/26/08	S	2,437,241.58	DB	17SEP08 USD/CHF	2,502,255.00	CR DELY 1.0266750
6/26/08	S	3,657,992.55	DB	17SEP08 USD/JPY	390,417,545	CR DELY 106.73000
6/26/08	S	386,408.00	DB	17SEP08 USD/SEK	2,319,033.79	CR DELY 6.00151600
6/26/08	S	307,161.00	DB	17SEP08 USD/SEK	1,843,600.59	CR DELY 6.00206600
6/26/08	S	307,161.00	DB	17SEP08 USD/SEK	1,843,999.90	CR DELY 6.00336600
Net		1,000,730.00	DB*		6,006,634.28	CR*
6/27/08	S	184,712.00	DB	17SEP08 AUD/USD	175,795.95	CR DELY .95173000
6/27/08	B	307,219.00	CR	17SEP08 EUR/USD	481,949.19	DB DELY 1.5687480
6/27/08	B	92,165.00	CR	17SEP08 EUR/USD	144,587.35	DB DELY 1.5687880
6/27/08	B	307,219.00	CR	17SEP08 EUR/USD	481,976.84	DB DELY 1.5688380
Net		706,603.00	CR*		1,108,513.38	DB*
6/27/08	B	62,871.19	CR	17SEP08 GBP/USD	124,641.00	DB DELY 1.9824820
6/27/08	S	13,996.80	DB	17SEP08 USD/CHF	14,257.00	CR DELY 1.0185900
6/27/08	S	17,311.00	DB	17SEP08 USD/HUF	2,638,492.42	CR DELY 152.41710
6/27/08	B	370,748.00	CR	17SEP08 USD/JPY	39,213,608	DB DELY 105.76890
6/27/08	S	24,060.00	DB	17SEP08 USD/MXN	250,655.06	CR DELY 10.417916
6/27/08	S	24,581.00	DB	17SEP08 USD/TRY	31,162.44	CR DELY 1.26774
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -						

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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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.									
6/30/08	B	307,425.00	CR	17SEP08 AUD/USD	291,129.94	DB DELY	.94699500		
6/30/08	B	338,937.00	CR	17SEP08 AUD/USD	321,092.31	DB DELY	.94735100		
Net		646,362.00	CR*		612,222.25	DB*			
6/30/08	S	43,840.00	DB	17SEP08 EUR/USD	68,717.93	CR DELY	1.5674710		
6/30/08	S	307,079.00	DB	17SEP08 GBP/USD	606,984.02	CR DELY	1.9766380		
6/30/08	S	276,985.00	DB	17SEP08 GBP/USD	547,717.89	CR DELY	1.9774280		
Net		584,064.00	DB*		1,154,701.91	CR*			
6/30/08	S	93,947.00	DB	17SEP08 NZD/USD	70,436.86	CR DELY	.7497510		
6/30/08	S	217,077.00	DB	17SEP08 USD/CAD	221,010.44	CR DELY	1.0181200		
6/30/08	S	17,471.00	DB	17SEP08 USD/CHF	17,818.60	CR DELY	1.0198960		
6/30/08	S	641,454.00	DB	17SEP08 USD/JPY	67,807,974	CR DELY	105.70980		
6/30/08	S	615,009.00	DB	17SEP08 USD/JPY	65,019,673	CR DELY	105.72150		
Net		1,256,463.00	DB*		132,827,647	CR*			
6/30/08	S	16,660.52	DB	17SEP08 USD/MXN	173,585.96	CR DELY	10.419000		
6/30/08	B	228,945.22	CR	17SEP08 USD/NOK	1,176,435.01	DB DELY	5.1385000		
6/30/08	S	9,836.00	DB	17SEP08 USD/SEK	59,456.60	CR DELY	6.04479500		
7/01/08	B	16,312.00	CR	17SEP08 AUD/USD	15,408.64	DB DELY	.94462000		
7/01/08	B	25,975.00	CR	17SEP08 AUD/USD	24,536.79	DB DELY	.94463100		
7/01/08	B	25,975.00	CR	17SEP08 AUD/USD	24,536.89	DB DELY	.94463500		
Net		68,262.00	CR*		64,482.32	DB*			
7/01/08	B	549,490.27	CR	17SEP08 EUR/GBP	436,048.00	DB DELY	.793550		
7/01/08	B	74,023.00	CR	17SEP08 EUR/USD	116,329.44	DB DELY	1.5715310		
7/01/08	S	12,928.00	DB	17SEP08 NZD/USD	9,654.07	CR DELY	.7467570		
7/01/08	S	12,928.00	DB	17SEP08 NZD/USD	9,654.75	CR DELY	.7468090		
7/01/08	S	13,199.00	DB	17SEP08 NZD/USD	9,858.99	CR DELY	.7469500		
Net		39,055.00	DB*		29,167.81	CR*			
7/01/08	S	12,392.00	DB	17SEP08 USD/CAD	12,678.73	CR DELY	1.0231380		
7/01/08	S	16,260.94	DB	17SEP08 USD/CAD	16,646.00	CR DELY	1.0236800		
Net		28,652.94	DB*		29,324.73	CR*			
7/01/08	S	7,237.00	DB	17SEP08 USD/CHF	7,370.17	CR DELY	1.0184010		
7/01/08	S	7,360.00	DB	17SEP08 USD/CHF	7,496.98	CR DELY	1.0186110		
Net		14,597.00	DB*		14,867.15	CR*			
7/01/08	S	10,546.00	DB	17SEP08 USD/HUF	1,594,559.42	CR DELY	151.20040		
7/01/08	S	8,247.00	DB	17SEP08 USD/HUF	1,247,368.65	CR DELY	151.25120		
Net		18,793.00	DB*		2,841,928.07	CR*			
7/01/08	S	48,481.00	DB	17SEP08 USD/JPY	5,116,370	CR DELY	105.53350		
7/01/08	S	60,075.00	DB	17SEP08 USD/JPY	6,340,021	CR DELY	105.53510		
Net		108,556.00	DB*		11,456,391	CR*			
7/01/08	S	5,701.00	DB	17SEP08 USD/MXN	59,788.50	CR DELY	10.487370		
7/01/08	S	5,701.00	DB	17SEP08 USD/MXN	59,791.14	CR DELY	10.487834		
7/01/08	S	4,561.00	DB	17SEP08 USD/MXN	47,838.96	CR DELY	10.488700		
7/01/08	S	4,412.00	DB	17SEP08 USD/MXN	46,284.24	CR DELY	10.490534		
Net		20,375.00	DB*		213,702.84	CR*			
7/01/08	S	4,399.91	DB	17SEP08 USD/NOK	22,494.98	CR DELY	5.1126000		
7/01/08	S	4,588.00	DB	17SEP08 USD/SEK	27,625.70	CR DELY	6.02129500		

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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.									
7/01/08	S	10,499.00DB	17SEP08	USD/TRY	13,449.59CR	DELY	1.28103		
7/01/08	S	8,043.00DB	17SEP08	USD/TRY	10,308.99CR	DELY	1.28173		
7/01/08	S	10,499.00DB	17SEP08	USD/TRY	13,457.99CR	DELY	1.28183		
Net		29,041.00DB*			37,216.57CR*				
7/01/08	B	12,702.00CR	17SEP08	USD/ZAR	102,550.61DB	DELY	8.0735800		
7/02/08	B	214,784.00CR	17SEP08	AUD/USD	204,866.13DB	DELY	.95382400		
7/02/08	S	27,329.00DB	17SEP08	EUR/USD	43,203.62CR	DELY	1.5808710		
7/02/08	S	25,406.00DB	17SEP08	GBP/USD	50,362.62CR	DELY	1.9823120		
7/02/08	S	27,226.00DB	17SEP08	NZD/USD	20,473.16CR	DELY	.7519710		
7/02/08	S	22,722.00DB	17SEP08	USD/CAD	23,096.32CR	DELY	1.0164740		
7/02/08	S	18,404.00DB	17SEP08	USD/CHF	18,673.16CR	DELY	1.0146250		
7/02/08	B	18,529.00CR	17SEP08	USD/HUF	2,788,340.27DB	DELY	150.48520		
7/02/08	B	27,151.00CR	17SEP08	USD/JPY	2,864,830DB	DELY	105.51470		
7/02/08	B	13,715.00CR	17SEP08	USD/MXN	143,751.06DB	DELY	10.481302		
7/02/08	S	5,676.00DB	17SEP08	USD/NOK	28,907.37CR	DELY	5.0929120		
7/02/08	B	9,208.00CR	17SEP08	USD/TRY	11,783.17DB	DELY	1.27966		
7/03/08	S	13,203.00DB	17SEP08	AUD/USD	12,558.83CR	DELY	.95121000		
7/03/08	B	202,934.00CR	17SEP08	EUR/USD	317,557.41DB	DELY	1.5648310		
7/03/08	S	60,999.00DB	17SEP08	GBP/USD	120,261.66CR	DELY	1.9715350		
7/03/08	S	10,336.00DB	17SEP08	NZD/USD	7,727.84CR	DELY	.7476630		
7/03/08	S	14,031.00DB	17SEP08	USD/HUF	2,124,655.40CR	DELY	151.42580		
7/03/08	B	67,415.00CR	17SEP08	USD/JPY	7,165,271DB	DELY	106.28600		
7/03/08	S	6,031.25DB	17SEP08	USD/MXN	63,165.20CR	DELY	10.472987		
7/03/08	S	5,418.00DB	17SEP08	USD/TRY	6,939.67CR	DELY	1.28085		
7/07/08	B	101,206.09CR	17SEP08	AUD/USD	95,735.29DB	DELY	.94594400		
7/07/08	S	66,007.00DB	17SEP08	EUR/USD	103,008.48CR	DELY	1.5605690		
7/07/08	S	210,709.00DB	17SEP08	GBP/USD	412,962.46CR	DELY	1.9598710		
7/07/08	S	277,295.00DB	17SEP08	GBP/USD	543,490.99CR	DELY	1.9599740		
Net		488,004.00DB*			956,453.45CR*				
7/07/08	B	233,140.00CR	17SEP08	NZD/USD	173,480.87DB	DELY	.7441060		
7/07/08	B	186,719.41CR	17SEP08	USD/CAD	189,973.00DB	DELY	1.0174250		

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
7/07/08	S	168,522.00	DB	17SEP08 USD/CHF	173,713.49	CR DELY 1.0308060	
7/07/08	S	164,941.00	DB	17SEP08 USD/CHF	170,026.96	CR DELY 1.0308350	
Net		333,463.00	DB*		343,740.45	CR*	
7/07/08	S	18,431.00	DB	17SEP08 USD/HUF	2,748,498.91	CR DELY 149.12370	
7/07/08	B	315,667.00	CR	17SEP08 USD/JPY	33,806,326	DB DELY 107.09490	
7/07/08	B	306,618.00	CR	17SEP08 USD/JPY	32,837,653	DB DELY 107.09630	
7/07/08	B	315,667.29	CR	17SEP08 USD/JPY	33,808,598	DB DELY 107.10200	
Net		937,952.29	CR*		100,452,577	DB*	
7/07/08	S	30,220.00	DB	17SEP08 USD/MXN	314,982.06	CR DELY 10.422967	
7/07/08	S	6,921.00	DB	17SEP08 USD/NOK	35,490.84	CR DELY 5.1279930	
7/07/08	S	11,157.00	DB	17SEP08 USD/SEK	67,221.61	CR DELY 6.02506100	
7/07/08	S	14,774.00	DB	17SEP08 USD/TRY	18,617.60	CR DELY 1.26016	
7/07/08	B	3,491.00	CR	17SEP08 USD/ZAR	27,499.31	DB DELY 7.8772000	
7/08/08	S	420,502.00	DB	17SEP08 AUD/USD	396,885.35	CR DELY .94383700	
7/08/08	S	841,000.00	DB	17SEP08 AUD/USD	793,951.94	CR DELY .94405700	
7/08/08	S	578,188.00	DB	17SEP08 AUD/USD	545,913.55	CR DELY .94418000	
Net		1,839,690.00	DB*		1,736,750.84	CR*	
7/08/08	B	364,403.51	CR	17SEP08 EUR/SEK	3,438,588.05	DB DELY 9.4362100	
7/08/08	B	27,426.21	CR	17SEP08 EUR/USD	42,793.00	DB DELY 1.5602960	
7/08/08	S	10,930.49	DB	17SEP08 GBP/USD	21,425.00	CR DELY 1.9601130	
7/08/08	S	21,188.42	DB	17SEP08 NZD/USD	15,722.00	CR DELY .7420090	
7/08/08	B	631,699.19	CR	17SEP08 USD/CAD	646,179.00	DB DELY 1.0229220	
7/08/08	B	411,661.84	CR	17SEP08 USD/CAD	421,135.00	DB DELY 1.0230120	
7/08/08	B	543,259.00	CR	17SEP08 USD/CAD	556,146.19	DB DELY 1.0237220	
Net		1,586,620.03	CR*		1,623,460.19	DB*	
7/08/08	S	5,972.00	DB	17SEP08 USD/CHF	6,156.50	CR DELY 1.0308950	
7/08/08	S	236,003.00	DB	17SEP08 USD/JPY	25,233,181	CR DELY 106.91890	
7/09/08	B	198,060.48	CR	17SEP08 AUD/USD	187,957.22	DB DELY .94898900	
7/09/08	B	121,439.24	CR	17SEP08 EUR/USD	190,249.99	DB DELY 1.5666270	
7/09/08	B	273,364.00	CR	17SEP08 GBP/USD	538,166.24	DB DELY 1.9686800	
7/09/08	B	278,410.00	CR	17SEP08 GBP/USD	548,301.77	DB DELY 1.9694040	
Net		551,774.00	CR*		1,086,468.01	DB*	
7/09/08	B	210,553.00	CR	17SEP08 NZD/USD	158,366.39	DB DELY .7521450	
7/09/08	B	210,553.00	CR	17SEP08 NZD/USD	158,413.13	DB DELY .7523670	
7/09/08	B	421,107.00	CR	17SEP08 NZD/USD	316,851.43	DB DELY .7524250	
7/09/08	B	421,107.00	CR	17SEP08 NZD/USD	316,897.76	DB DELY .7525350	
Net		1,263,320.00	CR*		950,528.71	DB*	
7/09/08	S	189,095.29	DB	17SEP08 USD/CAD	191,371.62	CR DELY 1.0120380	
7/09/08	S	25,037.00	DB	17SEP08 USD/CHF	25,825.47	CR DELY 1.0314920	
7/09/08	S	25,805.00	DB	17SEP08 USD/HUF	3,830,127.77	CR DELY 148.42580	

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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	B	2,478,311.79	CR	17SEP08 USD/JPY	264,789,027	DB DELY	106.84	250	
7/09/08	S	30,438.00	DB	17SEP08 USD/MXN	316,608.31	CR DELY	10.40	1745	
7/09/08	S	8,522.00	DB	17SEP08 USD/NOK	43,857.85	CR DELY	5.14	64270	
7/09/08	S	1,165,095.62	DB	17SEP08 USD/SEK	7,012,361.01	CR DELY	6.01	870000	
7/09/08	S	18,616.00	DB	17SEP08 USD/TRY	23,310.08	CR DELY	1.25	215	
7/09/08	B	5,003.00	CR	17SEP08 USD/ZAR	39,119.00	DB DELY	7.81	91090	
7/10/08	B	1,797,503.00	CR	17SEP08 AUD/USD	1,714,979.64	DB DELY	.95	409000	
7/10/08	B	35,578.08	CR	17SEP08 EUR/USD	56,010.00	DB DELY	1.57	42840	
7/10/08	B	2,180,335.00	CR	17SEP08 EUR/USD	3,440,568.63	DB DELY	1.57	80000	
Net		2,215,913.08	CR*		3,496,578.63	DB*			
7/10/08	S	39,815.56	DB	17SEP08 GBP/USD	78,395.01	CR DELY	1.96	89540	
7/10/08	S	1,302,201.00	DB	17SEP08 NZD/USD	977,379.98	CR DELY	.75	05600	
7/10/08	S	1,460,226.51	DB	17SEP08 USD/CAD	1,475,004.00	CR DELY	1.01	01200	
7/10/08	S	21,922.00	DB	17SEP08 USD/CHF	22,502.45	CR DELY	1.02	64780	
7/10/08	S	29,923.80	DB	17SEP08 USD/HUF	4,432,687.30	CR DELY	148.13	250	
7/10/08	S	3,550,383.86	DB	17SEP08 USD/JPY	377,943,687	CR DELY	106.45	150	
7/10/08	S	29,714.00	DB	17SEP08 USD/MXN	309,023.88	CR DELY	10.39	9942	
7/10/08	S	5,265.00	DB	17SEP08 USD/NOK	27,076.88	CR DELY	5.14	28070	
7/10/08	S	14,542.00	DB	17SEP08 USD/SEK	87,515.92	CR DELY	6.01	814900	
7/10/08	S	23,813.00	DB	17SEP08 USD/TRY	29,921.46	CR DELY	1.25	651	
7/11/08	S	187,757.00	DB	17SEP08 AUD/USD	180,405.94	CR DELY	.96	084800	
7/11/08	S	222,862.00	DB	17SEP08 EUR/USD	353,366.87	CR DELY	1.58	55860	
7/11/08	B	86,630.00	CR	17SEP08 GBP/USD	171,655.27	DB DELY	1.98	14760	
7/11/08	S	279,101.00	DB	17SEP08 NZD/USD	210,613.52	CR DELY	.75	46140	
7/11/08	S	223,679.00	DB	17SEP08 USD/CAD	225,841.08	CR DELY	1.00	96660	
7/11/08	B	328,339.00	CR	17SEP08 USD/CHF	333,930.94	DB DELY	1.01	70310	
7/11/08	S	14,058.00	DB	17SEP08 USD/JPY	1,484,112	CR DELY	105.57	070	
7/11/08	S	11,288.00	DB	17SEP08 USD/MXN	117,453.90	CR DELY	10.40	5200	
7/11/08	S	6,520.00	DB	17SEP08 USD/TRY	8,195.73	CR DELY	1.25	701	

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

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**FUTURES/FOREIGN EXCHANGE
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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
7/14/08	S	34,030.34DB	17SEP08	AUD/USD	32,780.00CR DELY	.96325800
7/14/08	B	217,529.00CR	17SEP08	EUR/JPY	36,534,278DB DELY	167.95130
7/14/08	B	210,740.00CR	17SEP08	EUR/JPY	35,394,268DB DELY	167.95230
7/14/08	B	316,110.00CR	17SEP08	EUR/JPY	53,099,557DB DELY	167.97810
Net		744,379.00CR*			125,028,103DB*	
7/14/08	B	210,797.00CR	17SEP08	GBP/USD	418,008.76DB DELY	1.9829920
7/14/08	B	210,797.00CR	17SEP08	GBP/USD	418,034.69DB DELY	1.9831150
7/14/08	B	210,797.00CR	17SEP08	GBP/USD	418,059.99DB DELY	1.9832350
7/14/08	B	90,853.00CR	17SEP08	GBP/USD	180,197.11DB DELY	1.9833920
Net		723,244.00CR*			1,434,300.55DB*	
7/14/08	S	7,249.00DB	17SEP08	NZD/USD	5,474.16CR DELY	.7551610
7/14/08	B	14,615.00CR	17SEP08	USD/CAD	14,716.74DB DELY	1.0069610
7/14/08	S	316,178.00DB	17SEP08	USD/CHF	321,623.53CR DELY	1.0172230
7/14/08	S	316,178.00DB	17SEP08	USD/CHF	321,634.28CR DELY	1.0172570
7/14/08	S	223,852.04DB	17SEP08	USD/CHF	227,754.00CR DELY	1.0174310
7/14/08	S	316,175.80DB	17SEP08	USD/CHF	321,725.00CR DELY	1.0175510
Net		1,172,383.84DB*			1,192,736.81CR*	
7/14/08	S	8,280.00DB	17SEP08	USD/HUF	1,209,963.85CR DELY	146.13090
7/14/08	B	94,649.00CR	17SEP08	USD/JPY	10,029,415DB DELY	105.96430
7/14/08	S	13,000.51DB	17SEP08	USD/MXN	135,046.05CR DELY	10.387750
7/14/08	S	174,302.86DB	17SEP08	USD/NOK	887,585.02CR DELY	5.0922000
7/14/08	S	210,765.24DB	17SEP08	USD/NOK	1,073,321.98CR DELY	5.0925000
7/14/08	S	210,765.09DB	17SEP08	USD/NOK	1,073,531.99CR DELY	5.0935000
Net		595,833.19DB*			3,034,438.99CR*	
7/14/08	S	7,958.00DB	17SEP08	USD/TRY	9,936.20CR DELY	1.24858
7/15/08	S	2,893,671.00DB	17SEP08	AUD/USD	2,808,741.76CR DELY	.97065000
7/15/08	S	233,470.00DB	17SEP08	EUR/JPY	38,690,135CR DELY	165.71780
7/15/08	S	210,346.00DB	17SEP08	EUR/JPY	34,860,937CR DELY	165.73140
7/15/08	S	210,346.00DB	17SEP08	EUR/JPY	34,861,337CR DELY	165.73330
Net		654,162.00DB*			108,412,409CR*	
7/15/08	B	210,797.00CR	17SEP08	GBP/USD	418,043.12DB DELY	1.9831550
7/15/08	B	68,108.00CR	17SEP08	GBP/USD	135,863.75DB DELY	1.9948280
Net		278,905.00CR*			553,906.87DB*	
7/15/08	B	821,855.00CR	17SEP08	NZD/USD	628,661.55DB DELY	.7649300
7/15/08	B	1,770,828.34CR	17SEP08	USD/CAD	1,774,370.00DB DELY	1.0020000
7/15/08	B	209,103.82CR	17SEP08	USD/CHF	210,633.00DB DELY	1.0073130
7/15/08	B	210,632.01CR	17SEP08	USD/CHF	212,177.00DB DELY	1.0073350
7/15/08	B	172,298.34CR	17SEP08	USD/CHF	173,693.10DB DELY	1.0080950
Net		592,034.17CR*			596,503.10DB*	
7/15/08	B	105,309.00CR	17SEP08	USD/HUF	15,494,639.72DB DELY	147.13500
7/15/08	B	149,539.00CR	17SEP08	USD/HUF	22,009,897.72DB DELY	147.18500
7/15/08	B	105,309.00CR	17SEP08	USD/HUF	15,510,962.61DB DELY	147.29000
Net		360,157.00CR*			53,015,500.05DB*	
7/15/08	S	294,905.00DB	17SEP08	USD/JPY	30,784,808CR DELY	104.38890
7/15/08	B	105,309.78CR	17SEP08	USD/MXN	1,096,517.02DB DELY	10.412300
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
7/15/08	B	150,382.26	CR	17SEP08 USD/MXN	1,566,125.97	DB DELY 10.414300	
7/15/08	B	105,309.82	CR	17SEP08 USD/MXN	1,096,886.02	DB DELY 10.415800	
Net		361,001.86	CR*		3,759,529.01	DB*	
7/15/08	B	227,809.03	CR	17SEP08 USD/NOK	1,156,739.99	DB DELY 5.0776740	
7/15/08	S	155,581.88	DB	17SEP08 USD/SEK	929,074.00	CR DELY 5.97160800	
7/15/08	S	211,101.61	DB	17SEP08 USD/SEK	1,260,676.02	CR DELY 5.97189200	
7/15/08	S	211,101.67	DB	17SEP08 USD/SEK	1,262,075.98	CR DELY 5.97852200	
Net		577,785.16	DB*		3,451,826.00	CR*	
7/15/08	B	105,311.00	CR	17SEP08 USD/TRY	131,554.50	DB DELY 1.24920	
7/15/08	B	105,311.00	CR	17SEP08 USD/TRY	131,575.56	DB DELY 1.24940	
7/15/08	B	63,187.99	CR	17SEP08 USD/TRY	78,957.00	DB DELY 1.24955	
Net		273,809.99	CR*		342,087.06	DB*	
7/15/08	S	58,686.00	DB	17SEP08 USD/ZAR	457,169.81	CR DELY 7.7901000	
7/16/08	S	201,094.00	DB	17SEP08 AUD/USD	194,189.24	CR DELY .96566400	
7/16/08	S	301,640.00	DB	17SEP08 AUD/USD	291,333.26	CR DELY .96583100	
7/16/08	S	301,640.00	DB	17SEP08 AUD/USD	291,336.28	CR DELY .96584100	
7/16/08	S	264,438.00	DB	17SEP08 AUD/USD	255,407.71	CR DELY .96585100	
Net		1,068,812.00	DB*		1,032,266.49	CR*	
7/16/08	B	8,233.26	CR	17SEP08 EUR/USD	13,003.00	DB DELY 1.5793250	
7/16/08	B	2,098.65	CR	17SEP08 GBP/USD	4,174.00	DB DELY 1.9889020	
7/16/08	B	220,586.00	CR	17SEP08 NZD/USD	168,257.27	DB DELY .7627740	
7/16/08	B	174,263.00	CR	17SEP08 NZD/USD	132,947.33	DB DELY .7629120	
7/16/08	B	220,586.00	CR	17SEP08 NZD/USD	168,301.38	DB DELY .7629740	
Net		615,435.00	CR*		469,505.98	DB*	
7/16/08	S	27,018.00	DB	17SEP08 USD/CAD	27,110.94	CR DELY 1.0034400	
7/16/08	B	13,890.00	CR	17SEP08 USD/CHF	14,092.00	DB DELY 1.0145430	
7/16/08	S	3,634.00	DB	17SEP08 USD/HUF	534,903.00	CR DELY 147.19400	
7/16/08	B	141,368.27	CR	17SEP08 USD/JPY	14,745,205	DB DELY 104.30350	
7/16/08	B	8,005.16	CR	17SEP08 USD/MXN	82,882.01	DB DELY 10.353573	
7/16/08	B	252,059.99	CR	17SEP08 USD/NOK	1,291,764.09	DB DELY 5.1248280	
7/16/08	B	212,529.00	CR	17SEP08 USD/NOK	1,089,477.00	DB DELY 5.1262510	
Net		464,588.99	CR*		2,381,241.09	DB*	
7/16/08	B	218,191.00	CR	17SEP08 USD/SEK	1,315,369.03	DB DELY 6.02852100	
7/16/08	B	176,080.44	CR	17SEP08 USD/SEK	1,061,552.52	DB DELY 6.02879300	
7/16/08	B	218,191.45	CR	17SEP08 USD/SEK	1,315,562.00	DB DELY 6.02939300	
7/16/08	B	218,191.54	CR	17SEP08 USD/SEK	1,315,868.01	DB DELY 6.03079300	
Net		830,654.43	CR*		5,008,351.56	DB*	
7/16/08	B	4,036.00	CR	17SEP08 USD/TRY	5,025.22	DB DELY 1.24510	
7/16/08	S	1,855.00	DB	17SEP08 USD/ZAR	14,370.34	CR DELY 7.7468160	
7/17/08	B	69,515.00	CR	17SEP08 AUD/USD	67,397.92	DB DELY .96954500	
7/17/08	S	95,693.00	DB	17SEP08 EUR/USD	151,482.31	CR DELY 1.5830030	
7/17/08	B	202,208.00	CR	17SEP08 GBP/USD	403,512.94	DB DELY 1.9955340	
7/17/08	B	198,367.00	CR	17SEP08 GBP/USD	395,891.34	DB DELY 1.9957520	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

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US NON-SEGREGATED ACCOUNT

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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.										
Net		400,575.00	CR*				799,404.28	DB*		
7/17/08	S	146,275.00	DB	17SEP08	NZD	USD	111,147.21	CR DELY	.7598510	
7/17/08	S	230,102.52	DB	17SEP08	USD	CAD	230,283.15	CR DELY	1.0007850	
7/17/08	S	119,576.00	DB	17SEP08	USD	CHF	121,514.21	CR DELY	1.0162090	
7/17/08	B	64,368.00	CR	17SEP08	USD	HUF	9,411,168.04	DB DELY	146.20880	
7/17/08	B	445,102.00	CR	17SEP08	USD	JPY	46,880,234	DB DELY	105.32470	
7/17/08	B	442,876.00	CR	17SEP08	USD	JPY	46,660,840	DB DELY	105.35870	
7/17/08	B	485,565.94	CR	17SEP08	USD	JPY	51,162,287	DB DELY	105.36630	
Net		1,373,543.94	CR*				144,703,361	DB*		
7/17/08	B	57,961.00	CR	17SEP08	USD	MXN	597,825.17	DB DELY	10.314266	
7/17/08	B	8,593.00	CR	17SEP08	USD	NOK	43,848.87	DB DELY	5.1028590	
7/17/08	S	323,144.00	DB	17SEP08	USD	SEK	1,933,932.82	CR DELY	5.98474000	
7/17/08	S	201,963.75	DB	17SEP08	USD	SEK	1,208,710.03	CR DELY	5.98478700	
7/17/08	S	201,967.00	DB	17SEP08	USD	SEK	1,208,928.82	CR DELY	5.98577400	
Net		727,074.75	DB*				4,351,571.67	CR*		
7/17/08	B	48,427.00	CR	17SEP08	USD	TRY	59,565.94	DB DELY	1.23001	
7/17/08	S	11,444.17	DB	17SEP08	USD	ZAR	87,517.00	CR DELY	7.6473000	
7/18/08	B	241,800.00	CR	17SEP08	AUD	JPY	24,823,333	DB DELY	102.660600	
7/18/08	B	201,500.00	CR	17SEP08	AUD	JPY	20,690,302	DB DELY	102.681400	
7/18/08	B	248,138.00	CR	17SEP08	AUD	JPY	25,480,348	DB DELY	102.686200	
7/18/08	B	201,500.00	CR	17SEP08	AUD	JPY	20,698,402	DB DELY	102.721600	
Net		892,938.00	CR*				91,692,385	DB*		
7/18/08	S	26,109.00	DB	17SEP08	EUR	USD	41,238.02	CR DELY	1.5794560	
7/18/08	B	4,328.00	CR	17SEP08	GBP	USD	8,601.15	DB DELY	1.9873260	
7/18/08	B	230,400.00	CR	17SEP08	NZD	USD	173,980.80	DB DELY	.7551250	
7/18/08	B	202,105.00	CR	17SEP08	NZD	USD	152,626.66	DB DELY	.7551850	
7/18/08	B	303,158.00	CR	17SEP08	NZD	USD	228,978.57	DB DELY	.7553110	
7/18/08	B	303,158.00	CR	17SEP08	NZD	USD	229,048.30	DB DELY	.7555410	
Net		1,038,821.00	CR*				784,634.33	DB*		
7/18/08	B	54,957.00	CR	17SEP08	USD	CAD	55,378.90	DB DELY	1.0076770	
7/18/08	S	12,111.00	DB	17SEP08	USD	CHF	12,369.28	CR DELY	1.0213260	
7/18/08	B	6,828.93	CR	17SEP08	USD	HUF	993,352.55	DB DELY	145.46240	
7/18/08	B	242,101.76	CR	17SEP08	USD	JPY	25,785,968	DB DELY	106.50880	
7/18/08	B	302,627.00	CR	17SEP08	USD	JPY	32,241,154	DB DELY	106.53760	
7/18/08	B	229,996.68	CR	17SEP08	USD	JPY	24,503,754	DB DELY	106.53960	
Net		774,725.44	CR*				82,530,876	DB*		
7/18/08	B	202,254.04	CR	17SEP08	USD	SEK	1,209,950.01	DB DELY	5.98232800	
7/18/08	B	380,440.07	CR	17SEP08	USD	SEK	2,275,989.56	DB DELY	5.98251800	
7/18/08	B	202,254.03	CR	17SEP08	USD	SEK	1,210,047.03	DB DELY	5.98280800	
Net		784,948.14	CR*				4,695,986.60	DB*		
7/18/08	B	10,935.00	CR	17SEP08	USD	TRY	13,304.55	DB DELY	1.21669	
7/21/08	S	27,013.00	DB	17SEP08	AUD	USD	26,129.67	CR DELY	.96730000	

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Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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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.							
7/21/08	B	53,975.00	CR	17SEP08 EUR/USD	85,360.76	DB DELY 1.5814870	
7/21/08	S	303,003.00	DB	17SEP08 NZD/USD	227,940.37	CR DELY .7522710	
7/21/08	S	279,974.00	DB	17SEP08 NZD/USD	210,660.28	CR DELY .7524280	
Net		582,977.00	DB*		438,600.65	CR*	
7/21/08	B	64,149.00	CR	17SEP08 USD/CAD	64,400.46	DB DELY 1.0039200	
7/21/08	S	24,619.00	DB	17SEP08 USD/CHF	25,127.51	CR DELY 1.0206550	
7/21/08	S	12,539.77	DB	17SEP08 USD/HUF	1,825,563.54	CR DELY 145.58190	
7/21/08	S	197,829.19	DB	17SEP08 USD/NOK	1,010,192.01	CR DELY 5.1063850	
7/21/08	S	201,866.47	DB	17SEP08 USD/NOK	1,030,990.00	CR DELY 5.1072870	
Net		399,695.66	DB*		2,041,182.01	CR*	
7/21/08	S	8,682.00	DB	17SEP08 USD/SEK	51,874.69	CR DELY 5.97497000	
7/21/08	S	11,581.00	DB	17SEP08 USD/TRY	14,119.24	CR DELY 1.21917	
7/22/08	B	36,614.88	CR	17SEP08 EUR/USD	57,693.00	DB DELY 1.5756710	
7/22/08	B	12,027.55	CR	17SEP08 GBP/USD	23,879.99	DB DELY 1.9854410	
7/22/08	B	12,413.13	CR	17SEP08 USD/CAD	12,534.88	DB DELY 1.0098080	
7/22/08	S	43,222.04	DB	17SEP08 USD/CHF	44,388.00	CR DELY 1.0269760	
7/22/08	S	27,457.00	DB	17SEP08 USD/HUF	4,023,864.54	CR DELY 146.55150	
7/22/08	B	12,402.00	CR	17SEP08 USD/JPY	1,323,569	DB DELY 106.72220	
7/22/08	S	20,033.00	DB	17SEP08 USD/MXN	203,945.12	CR DELY 10.180458	
7/22/08	S	10,599.00	DB	17SEP08 USD/NOK	54,362.47	CR DELY 5.1290190	
7/22/08	B	201,977.04	CR	17SEP08 USD/SEK	1,214,291.01	DB DELY 6.01202500	
7/22/08	B	201,977.34	CR	17SEP08 USD/SEK	1,214,311.00	DB DELY 6.01211500	
7/22/08	B	201,976.00	CR	17SEP08 USD/SEK	1,214,310.01	DB DELY 6.01215000	
7/22/08	B	191,878.22	CR	17SEP08 USD/SEK	1,154,595.53	DB DELY 6.01733500	
Net		797,808.60	CR*		4,797,507.55	DB*	
7/22/08	S	19,732.00	DB	17SEP08 USD/TRY	24,164.83	CR DELY 1.22465	
7/23/08	S	10,375.60	DB	17SEP08 AUD/USD	9,925.00	CR DELY .95657100	
7/23/08	B	46,450.82	CR	17SEP08 EUR/USD	72,728.00	DB DELY 1.5656990	
7/23/08	B	9,322.97	CR	17SEP08 GBP/USD	18,562.00	DB DELY 1.9909960	
7/23/08	S	9,368.00	DB	17SEP08 NZD/USD	6,971.39	CR DELY .7441710	
7/23/08	S	303,211.00	DB	17SEP08 NZD/USD	225,750.60	CR DELY .7445330	
7/23/08	S	404,280.00	DB	17SEP08 NZD/USD	301,039.82	CR DELY .7446320	
7/23/08	S	404,280.00	DB	17SEP08 NZD/USD	301,053.17	CR DELY .7446650	
Net		1,121,139.00	DB*		834,814.98	CR*	
7/23/08	B	13,918.00	CR	17SEP08 USD/CAD	14,072.77	DB DELY 1.0111200	
7/23/08	B	201,922.00	CR	17SEP08 USD/CHF	209,560.71	DB DELY 1.0378300	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
7/23/08	B	177,304.53	CR	17SEP08 USD/CHF	184,035.36	DB DELY 1.0379620
7/23/08	B	201,940.33	CR	17SEP08 USD/CHF	209,608.00	DB DELY 1.0379700
7/23/08	B	201,939.04	CR	17SEP08 USD/CHF	209,640.99	DB DELY 1.0381400
Net		783,105.90	CR*		812,845.06	DB*
7/23/08	S	44,620.00	DB	17SEP08 USD/HUF	6,690,612.83	CR DELY 149.94650
7/23/08	S	404,136.00	DB	17SEP08 USD/JPY	43,418,795	CR DELY 107.43610
7/23/08	S	407,232.37	DB	17SEP08 USD/JPY	43,761,028	CR DELY 107.45960
Net		811,368.37	DB*		87,179,823	CR*
7/23/08	S	19,166.00	DB	17SEP08 USD/MXN	194,205.80	CR DELY 10.132829
7/23/08	B	606,164.89	CR	17SEP08 USD/NOK	3,140,610.00	DB DELY 5.1811150
7/23/08	B	203,671.00	CR	17SEP08 USD/NOK	1,055,564.47	DB DELY 5.1826940
Net		809,835.89	CR*		4,196,174.47	DB*
7/23/08	S	19,881.00	DB	17SEP08 USD/TRY	24,443.09	CR DELY 1.22947
7/23/08	B	4,210.34	CR	17SEP08 USD/ZAR	32,175.00	DB DELY 7.6419000
7/24/08	S	58,355.08	DB	17SEP08 AUD/USD	55,580.00	CR DELY .95244500
7/24/08	S	1,384,032.27	DB	17SEP08 EUR/USD	2,162,536.58	CR DELY 1.5624900
7/24/08	S	52,265.00	DB	17SEP08 GBP/USD	103,247.89	CR DELY 1.9754690
7/24/08	S	42,702.73	DB	17SEP08 NZD/USD	31,424.00	CR DELY .7358780
7/24/08	B	13,325.00	CR	17SEP08 USD/CAD	13,487.23	DB DELY 1.0121750
7/24/08	S	19,809.13	DB	17SEP08 USD/CHF	20,546.68	CR DELY 1.0372330
7/24/08	S	10,690.00	DB	17SEP08 USD/HUF	1,598,576.19	CR DELY 149.53940
7/24/08	S	147,927.96	DB	17SEP08 USD/JPY	15,878,069	CR DELY 107.33650
7/24/08	S	12,712.00	DB	17SEP08 USD/MXN	128,525.79	CR DELY 10.110588
7/24/08	B	9,922.84	CR	17SEP08 USD/NOK	51,623.01	DB DELY 5.2024430
7/24/08	B	6,620.00	CR	17SEP08 USD/SEK	40,149.88	DB DELY 6.06493700
7/24/08	S	12,817.00	DB	17SEP08 USD/TRY	15,795.71	CR DELY 1.23240
7/25/08	S	5,528.23	DB	17SEP08 AUD/USD	5,249.00	CR DELY .94949100
7/25/08	S	129,271.77	DB	17SEP08 EUR/USD	202,165.15	CR DELY 1.5638770
7/25/08	S	82,471.75	DB	17SEP08 EUR/USD	128,976.99	CR DELY 1.5638930
7/25/08	S	129,256.85	DB	17SEP08 EUR/USD	202,159.01	CR DELY 1.5640100
Net		341,000.37	DB*		533,301.15	CR*
7/25/08	B	8,992.27	CR	17SEP08 GBP/USD	17,815.79	DB DELY 1.9812340
7/25/08	S	28,990.66	DB	17SEP08 NZD/USD	21,348.52	CR DELY .7363930
7/25/08	B	15,380.00	CR	17SEP08 USD/CAD	15,639.61	DB DELY 1.0168800
7/25/08	S	20,009.00	DB	17SEP08 USD/CHF	20,774.18	CR DELY 1.0382420

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Confidential Treatment Requested by Barclays

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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
7/25/08	S	22,683.00	DB	17SEP08 USD/HUF	3,378,210.95	CR DELY 148.93140	
7/25/08	B	202,203.17	CR	17SEP08 USD/JPY	21,753,967	DB DELY 107.58470	
7/25/08	B	218,379.42	CR	17SEP08 USD/JPY	23,496,031	DB DELY 107.59270	
Net		420,582.59	CR*		45,249,998	DB*	
7/25/08	S	23,086.00	DB	17SEP08 USD/MXN	233,039.96	CR DELY 10.094428	
7/25/08	S	16,911.00	DB	17SEP08 USD/TRY	20,807.51	CR DELY 1.23041	
7/25/08	B	5,179.00	CR	17SEP08 USD/ZAR	39,827.04	DB DELY 7.6901030	
7/28/08	B	190,625.00	CR	17SEP08 AUD/USD	181,687.55	DB DELY .95311500	
7/28/08	B	238,086.00	CR	17SEP08 EUR/USD	374,014.54	DB DELY 1.5709220	
7/28/08	S	78,396.00	DB	17SEP08 GBP/USD	155,159.40	CR DELY 1.9791750	
7/28/08	B	343,889.00	CR	17SEP08 NZD/USD	254,223.38	DB DELY .7392600	
7/28/08	B	404,575.00	CR	17SEP08 NZD/USD	299,098.25	DB DELY .7392900	
Net		748,464.00	CR*		553,321.63	DB*	
7/28/08	S	248,738.00	DB	17SEP08 USD/CAD	253,670.72	CR DELY 1.0198310	
7/28/08	B	412,549.00	CR	17SEP08 USD/CHF	426,319.47	DB DELY 1.0333790	
7/28/08	B	463,062.96	CR	17SEP08 USD/HUF	68,493,957.73	DB DELY 147.91500	
7/28/08	S	3,469.00	DB	17SEP08 USD/JPY	371,905	CR DELY 107.20800	
7/28/08	B	202,208.95	CR	17SEP08 USD/MXN	2,051,340.04	DB DELY 10.144655	
7/28/08	B	46,507.00	CR	17SEP08 USD/MXN	471,854.63	DB DELY 10.145884	
7/28/08	B	202,208.00	CR	17SEP08 USD/MXN	2,051,801.54	DB DELY 10.146985	
Net		450,923.95	CR*		4,574,996.21	DB*	
7/28/08	S	166,134.00	DB	17SEP08 USD/NOK	856,771.48	CR DELY 5.1571110	
7/28/08	S	90,907.00	DB	17SEP08 USD/SEK	547,146.05	CR DELY 6.01874500	
7/28/08	B	341,736.59	CR	17SEP08 USD/TRY	420,336.01	DB DELY 1.23000	
7/28/08	S	70,778.00	DB	17SEP08 USD/ZAR	538,471.31	CR DELY 7.6078910	
7/29/08	S	8,695.00	DB	17SEP08 AUD/USD	8,214.00	CR DELY .94468100	
7/29/08	S	278,389.73	DB	17SEP08 EUR/USD	432,930.00	CR DELY 1.5551220	
7/29/08	S	26,540.96	DB	17SEP08 GBP/USD	52,375.00	CR DELY 1.9733650	
7/29/08	S	14,089.15	DB	17SEP08 NZD/USD	10,298.00	CR DELY .7309170	
7/29/08	B	5,529.87	CR	17SEP08 USD/CAD	5,681.92	DB DELY 1.0274960	
7/29/08	B	222,577.95	CR	17SEP08 USD/CHF	232,549.00	DB DELY 1.0447980	
7/29/08	B	232,692.00	CR	17SEP08 USD/CHF	243,249.47	DB DELY 1.0453710	
Net		455,269.95	CR*		475,798.47	DB*	
7/29/08	S	12,893.00	DB	17SEP08 USD/HUF	1,916,540.58	CR DELY 148.64970	
7/29/08	S	283,290.00	DB	17SEP08 USD/JPY	30,565,149	CR DELY 107.89350	

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US NON-SEGREGATED ACCOUNT

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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.									
7/29/08	S	10,056.73DB	17SEP08	USD/MXN	101,945.77CR	DELY	10.137069		
7/30/08	S	17,499.00DB	17SEP08	AUD/USD	16,391.35CR	DELY	.93670200		
7/30/08	S	26,558.00DB	17SEP08	EUR/USD	41,201.47CR	DELY	1.5513770		
7/30/08	S	29,016.00DB	17SEP08	GBP/USD	57,256.00CR	DELY	1.9732560		
7/30/08	S	6,227.00DB	17SEP08	NZD/USD	4,536.69CR	DELY	.7285520		
7/30/08	B	33,407.00CR	17SEP08	USD/CAD	34,241.51DB	DELY	1.0249800		
7/30/08	B	303,619.00CR	17SEP08	USD/CHF	318,511.21DB	DELY	1.0490490		
7/30/08	B	350,174.00CR	17SEP08	USD/CHF	367,381.20DB	DELY	1.0491390		
Net		653,793.00CR*			685,892.41DB*				
7/30/08	S	8,335.00DB	17SEP08	USD/HUF	1,246,255.87CR	DELY	149.52080		
7/30/08	B	177,880.00CR	17SEP08	USD/JPY	19,202,377DB	DELY	107.95130		
7/30/08	B	404,733.00CR	17SEP08	USD/JPY	43,696,795DB	DELY	107.96450		
Net		582,613.00CR*			62,899,172DB*				
7/30/08	S	5,402.00DB	17SEP08	USD/TRY	6,446.18CR	DELY	1.19329		
7/31/08	S	4,853.00DB	17SEP08	AUD/USD	4,545.42CR	DELY	.93662100		
7/31/08	S	84,746.78DB	17SEP08	EUR/CZK	2,024,842.95CR	DELY	23.892860		
7/31/08	S	57,940.50DB	17SEP08	EUR/CZK	1,384,993.00CR	DELY	23.903710		
Net		142,687.28DB*			3,409,835.95CR*				
7/31/08	S	94,485.86DB	17SEP08	EUR/PLN	303,728.01CR	DELY	3.2145340		
7/31/08	S	47,865.36DB	17SEP08	EUR/PLN	153,889.00CR	DELY	3.2150390		
Net		142,351.22DB*			457,617.01CR*				
7/31/08	S	87,077.00DB	17SEP08	EUR/USD	135,498.69CR	DELY	1.5560790		
7/31/08	S	181,908.00DB	17SEP08	GBP/USD	359,098.76CR	DELY	1.9740680		
7/31/08	S	202,343.00DB	17SEP08	GBP/USD	399,444.91CR	DELY	1.9740980		
Net		384,251.00DB*			758,543.67CR*				
7/31/08	S	54,429.00DB	17SEP08	NZD/USD	39,637.54CR	DELY	.7282430		
7/31/08	S	22,614.00DB	17SEP08	USD/CAD	23,173.13CR	DELY	1.0247250		
7/31/08	B	13,406.00CR	17SEP08	USD/CHF	14,044.74DB	DELY	1.0476460		
7/31/08	B	51,459.00CR	17SEP08	USD/HUF	7,734,313.43DB	DELY	150.30050		
7/31/08	B	150,942.00CR	17SEP08	USD/JPY	16,269,419DB	DELY	107.78590		
7/31/08	B	202,065.37CR	17SEP08	USD/JPY	21,790,042DB	DELY	107.83660		
Net		353,007.37CR*			38,059,461DB*				
7/31/08	B	50,208.00CR	17SEP08	USD/MXN	507,298.62DB	DELY	10.103940		
7/31/08	B	37,411.00CR	17SEP08	USD/NOK	192,937.69DB	DELY	5.1572450		
7/31/08	B	48,867.00CR	17SEP08	USD/TRY	57,891.02DB	DELY	1.18466		
7/31/08	S	479,826.54DB	17SEP08	USD/ZAR	3,543,519.00CR	DELY	7.3850000		
8/01/08	S	173,065.62DB	17SEP08	AUD/USD	160,334.91CR	DELY	.92644000		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
8/01/08	S	187,492.98DB	17SEP08	AUD/USD	173,710.00CR DELY	.92648800
Net		360,558.60DB*			334,044.91CR*	
8/01/08	S	229,939.99DB	17SEP08	EUR/CZK	5,486,828.04CR DELY	23.862000
8/01/08	S	461,888.52DB	17SEP08	EUR/HUF	108,137,340.30CR DELY	234.12000
8/01/08	S	230,068.43DB	17SEP08	EUR/PLN	739,693.01CR DELY	3.2151000
8/01/08	S	229,025.00DB	17SEP08	EUR/USD	355,705.83CR DELY	1.5531310
8/01/08	S	652,974.00DB	17SEP08	GBP/USD	1,284,954.89CR DELY	1.9678500
8/01/08	S	1,367,896.00DB	17SEP08	NZD/USD	986,013.63CR DELY	.7208250
8/01/08	B	169,251.00CR	17SEP08	USD/CAD	173,931.81DB DELY	1.0276560
8/01/08	B	198,023.00CR	17SEP08	USD/CAD	203,514.97DB DELY	1.0277340
Net		367,274.00CR*			377,446.78DB*	
8/01/08	B	253,485.67CR	17SEP08	USD/CHF	265,454.00DB DELY	1.0472150
8/01/08	B	253,485.10CR	17SEP08	USD/CHF	265,461.00DB DELY	1.0472450
8/01/08	B	253,484.83CR	17SEP08	USD/CHF	265,481.00DB DELY	1.0473250
8/01/08	B	253,485.72CR	17SEP08	USD/CHF	265,487.00DB DELY	1.0473450
8/01/08	B	102,237.00CR	17SEP08	USD/CHF	107,158.38DB DELY	1.0481370
Net		1,116,178.32CR*			1,169,041.38DB*	
8/01/08	S	223,825.00DB	17SEP08	USD/JPY	23,994,487CR DELY	107.20200
8/01/08	S	223,821.93DB	17SEP08	USD/JPY	23,997,426CR DELY	107.21660
8/01/08	S	33,801.00DB	17SEP08	USD/JPY	3,624,714CR DELY	107.23690
Net		481,447.93DB*			51,616,627CR*	
8/01/08	S	714,818.34DB	17SEP08	USD/MXN	7,173,202.00CR DELY	10.035000
8/01/08	B	166,526.85CR	17SEP08	USD/NOK	858,920.51DB DELY	5.1578500
8/01/08	B	169,062.82CR	17SEP08	USD/NOK	872,073.03DB DELY	5.1582780
Net		335,589.67CR*			1,730,993.54DB*	
8/01/08	B	164,139.57CR	17SEP08	USD/SEK	1,000,539.01DB DELY	6.09566000
8/01/08	S	4,514.00DB	17SEP08	USD/THB	151,670.40CR DELY	33.600000
8/01/08	S	537,606.50DB	17SEP08	USD/TRY	632,279.00CR DELY	1.17610
8/01/08	S	652,727.87DB	17SEP08	USD/ZAR	4,808,124.04CR DELY	7.3662000
8/04/08	S	233,377.82DB	17SEP08	EUR/GBP	185,530.00CR DELY	.794977
8/04/08	S	273,030.86DB	17SEP08	EUR/GBP	217,071.00CR DELY	.795042
Net		506,408.68DB*			402,601.00CR*	
8/04/08	S	23,384.00DB	17SEP08	EUR/USD	36,425.19CR DELY	1.5576970
8/04/08	B	36,321.40CR	17SEP08	NZD/USD	26,345.00DB DELY	.7253300
8/04/08	B	3,804.00CR	17SEP08	USD/CAD	3,927.73DB DELY	1.0325260
8/04/08	S	16,443.00DB	17SEP08	USD/CHF	17,183.10CR DELY	1.0450100
8/04/08	B	3,132.00CR	17SEP08	USD/CZK	48,169.38DB DELY	15.379750
8/04/08	B	8,878.00CR	17SEP08	USD/HUF	1,339,200.13DB DELY	150.84480
8/04/08	B	210,104.00CR	17SEP08	USD/JPY	22,638,160DB DELY	107.74740

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
8/04/08	B	207,828.00	CR	17SEP08 USD/JPY	22,396,231	DB DELY 107.76330	
8/04/08	B	175,087.15	CR	17SEP08 USD/JPY	18,871,874	DB DELY 107.78560	
Net		593,019.15	CR*		63,906,265	DB*	
8/04/08	B	13,171.00	CR	17SEP08 USD/MXN	131,858.99	DB DELY 10.011312	
8/04/08	B	9,619.00	CR	17SEP08 USD/TRY	11,294.60	DB DELY 1.17419	
8/04/08	B	15,377.05	CR	17SEP08 USD/ZAR	112,678.02	DB DELY 7.3276750	
8/05/08	S	1,051,832.00	DB	17SEP08 AUD/USD	956,367.73	CR DELY .90924000	
8/05/08	B	71,127.00	CR	17SEP08 EUR/USD	109,819.09	DB DELY 1.5439860	
8/05/08	S	792,201.00	DB	17SEP08 GBP/USD	1,542,613.40	CR DELY 1.9472500	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,687.53	DB DELY 1.174532	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,927.33	DB DELY 1.174773	
8/05/08	B	995,024.00	CR	17SEP08 NOK/SEK	1,168,986.04	DB DELY 1.174832	
Net		2,985,072.00	CR*		3,506,600.90	DB*	
8/05/08	B	995,346.00	CR	17SEP08 NZD/USD	717,823.63	DB DELY .7211800	
8/05/08	S	76,637.00	DB	17SEP08 USD/CAD	79,900.74	CR DELY 1.0425870	
8/05/08	S	252,873.00	DB	17SEP08 USD/CHF	266,490.46	CR DELY 1.0538510	
8/05/08	B	70,338.00	CR	17SEP08 USD/CZK	1,092,496.85	DB DELY 15.532100	
8/05/08	B	133,416.00	CR	17SEP08 USD/HUF	20,440,892.17	DB DELY 153.21170	
8/05/08	S	669,785.70	DB	17SEP08 USD/JPY	72,224,332	CR DELY 107.83200	
8/05/08	B	84,396.00	CR	17SEP08 USD/MXN	842,268.87	DB DELY 9.979962	
8/05/08	B	70,921.00	CR	17SEP08 USD/MXN	707,861.30	DB DELY 9.980983	
Net		155,317.00	CR*		1,550,130.17	DB*	
8/05/08	B	73,880.00	CR	17SEP08 USD/PLN	154,494.61	DB DELY 2.0911560	
8/05/08	B	223,487.82	CR	17SEP08 USD/SEK	1,369,078.12	DB DELY 6.12596300	
8/05/08	B	223,487.50	CR	17SEP08 USD/SEK	1,369,351.49	DB DELY 6.12719500	
Net		446,975.32	CR*		2,738,429.61	DB*	
8/05/08	B	110,929.18	CR	17SEP08 USD/TRY	130,485.99	DB DELY 1.17630	
8/06/08	B	244,539.00	CR	17SEP08 AUD/USD	220,897.95	DB DELY .90332400	
8/06/08	B	293,397.04	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90348900	
8/06/08	B	265,078.00	CR	17SEP08 AUD/USD	239,508.58	DB DELY .90354000	
8/06/08	B	293,273.69	CR	17SEP08 AUD/USD	265,081.00	DB DELY .90386900	
Net		1,096,287.73	CR*		990,568.53	DB*	
8/06/08	B	176,880.00	CR	17SEP08 EUR/GBP	139,967.44	DB DELY .791313	
8/06/08	B	222,870.00	CR	17SEP08 EUR/GBP	176,375.31	DB DELY .791382	
Net		399,750.00	CR*		316,342.75	DB*	
8/06/08	S	22,737.07	DB	17SEP08 GBP/USD	44,184.00	CR DELY 1.9432580	
8/06/08	S	353,379.00	DB	17SEP08 NZD/USD	252,320.73	CR DELY .7140230	
8/06/08	S	326,875.00	DB	17SEP08 NZD/USD	233,437.13	CR DELY .7141480	
Net		680,254.00	DB*		485,757.86	CR*	
8/06/08	S	71,215.98	DB	17SEP08 USD/CAD	74,619.96	CR DELY 1.0477980	

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.							
8/06/08	S	61,358.00	DB	17SEP08 USD/CHF	65,024.51	CR DELY 1.0597560	
8/06/08	B	4,963.00	CR	17SEP08 USD/CZK	77,307.51	DB DELY 15.576770	
8/06/08	B	9,067.00	CR	17SEP08 USD/HUF	1,395,483.84	DB DELY 153.90800	
8/06/08	S	104,262.00	DB	17SEP08 USD/JPY	11,363,004	CR DELY 108.98510	
8/06/08	B	9,105.00	CR	17SEP08 USD/MXN	91,217.30	DB DELY 10.018375	
8/06/08	B	4,249.00	CR	17SEP08 USD/NOK	22,238.30	DB DELY 5.2337730	
8/06/08	S	16,549.00	DB	17SEP08 USD/SEK	101,296.73	CR DELY 6.12101800	
8/06/08	S	5,391.00	DB	17SEP08 USD/THB	181,353.24	CR DELY 33.640000	
8/06/08	B	6,988.00	CR	17SEP08 USD/TRY	8,270.78	DB DELY 1.18356	
8/06/08	S	29,987.00	DB	17SEP08 USD/ZAR	225,470.27	CR DELY 7.5189340	
8/07/08	B	53,426.00	CR	17SEP08 AUD/USD	48,317.19	DB DELY .90437600	
8/07/08	B	6,654.00	CR	17SEP08 EUR/USD	10,210.49	DB DELY 1.5344890	
8/07/08	S	23,826.00	DB	17SEP08 GBP/USD	46,216.67	CR DELY 1.9397580	
8/07/08	S	43,990.00	DB	17SEP08 NZD/USD	31,271.52	CR DELY .7108780	
8/07/08	S	6,570.00	DB	17SEP08 USD/CZK	103,342.49	CR DELY 15.729450	
8/07/08	S	4,589.00	DB	17SEP08 USD/MXN	46,126.75	CR DELY 10.051591	
8/07/08	B	3,520.00	CR	17SEP08 USD/SEK	21,550.43	DB DELY 6.12228200	
8/07/08	S	3,800.00	DB	17SEP08 USD/TRY	4,510.07	CR DELY 1.18686	
8/07/08	S	8,252.00	DB	17SEP08 USD/ZAR	62,219.40	CR DELY 7.5399180	
8/08/08	S	15,188.82	DB	17SEP08 AUD/USD	13,461.00	CR DELY .88624400	
8/08/08	S	121,964.79	DB	17SEP08 EUR/USD	182,975.00	CR DELY 1.5002280	
8/08/08	B	1,370,593.00	CR	17SEP08 GBP/USD	2,621,642.88	DB DELY 1.9127800	
8/08/08	B	157,137.00	CR	17SEP08 NZD/USD	110,002.66	DB DELY .7000430	
8/08/08	B	141,247.00	CR	17SEP08 NZD/USD	98,886.60	DB DELY .7000970	
Net		298,384.00	CR*		208,889.26	DB*	
8/08/08	B	141,700.25	CR	17SEP08 USD/CAD	151,267.00	DB DELY 1.0675140	
8/08/08	B	131,780.24	CR	17SEP08 USD/CAD	140,699.52	DB DELY 1.0676830	
Net		273,480.49	CR*		291,966.52	DB*	
8/08/08	B	169,858.00	CR	17SEP08 USD/CHF	183,650.64	DB DELY 1.0812010	
8/08/08	B	177,308.55	CR	17SEP08 USD/CHF	191,717.00	DB DELY 1.0812620	
Net		347,166.55	CR*		375,367.64	DB*	
8/08/08	S	23,130.00	DB	17SEP08 USD/CZK	375,022.42	CR DELY 16.213680	
8/08/08	S	51,111.00	DB	17SEP08 USD/HUF	8,111,111.26	CR DELY 158.69600	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.									
8/08/08	B	176,868.00	CR	17SEP08 USD/JPY	19,430,665	DB DELY	109.85	970	
8/08/08	B	342,948.00	CR	17SEP08 USD/JPY	37,678,702	DB DELY	109.86	710	
Net		519,816.00	CR*		57,109,367	DB*			
8/08/08	S	32,881.00	DB	17SEP08 USD/MXN	335,396.49	CR DELY	10.20	0313	
8/08/08	S	3,524.40	DB	17SEP08 USD/NOK	18,912.41	CR DELY	5.36	61370	
8/08/08	S	25,344.00	DB	17SEP08 USD/PLN	55,296.17	CR DELY	2.18	18250	
8/08/08	S	884,320.23	DB	17SEP08 USD/SEK	5,534,076.00	CR DELY	6.25	800000	
8/08/08	S	629,637.37	DB	17SEP08 USD/SEK	3,943,166.99	CR DELY	6.26	260000	
Net		1,513,957.60	DB*		9,477,242.99	CR*			
8/08/08	S	25,008.00	DB	17SEP08 USD/TRY	30,137.52	CR DELY	1.20	511	
8/08/08	B	500,345.84	CR	17SEP08 USD/ZAR	3,901,947.03	DB DELY	7.79	85000	
8/11/08	B	131,803.61	CR	17SEP08 AUD/USD	116,703.00	DB DELY	.88	543100	
8/11/08	S	351,180.00	DB	17SEP08 EUR/GBP	274,938.82	CR DELY	.78	2900	
8/11/08	S	399,165.00	DB	17SEP08 EUR/GBP	312,681.91	CR DELY	.78	3340	
Net		750,345.00	DB*		587,620.73	CR*			
8/11/08	B	109,572.29	CR	17SEP08 GBP/USD	209,478.00	DB DELY	1.91	17790	
8/11/08	B	151,957.00	CR	17SEP08 NZD/USD	106,203.96	DB DELY	.69	89080	
8/11/08	S	163,525.45	DB	17SEP08 USD/CAD	174,637.00	CR DELY	1.06	79500	
8/11/08	S	211,172.68	DB	17SEP08 USD/CHF	228,008.00	CR DELY	1.07	97230	
8/11/08	S	178,204.48	DB	17SEP08 USD/CHF	192,610.00	CR DELY	1.08	08370	
Net		389,377.16	DB*		420,618.00	CR*			
8/11/08	B	150,293.00	CR	17SEP08 USD/CZK	2,422,146.03	DB DELY	16.11	6160	
8/11/08	B	293,298.00	CR	17SEP08 USD/HUF	46,645,204.70	DB DELY	159.03	690	
8/11/08	S	221,491.00	DB	17SEP08 USD/JPY	24,318,803	CR DELY	109.79	590	
8/11/08	B	177,783.00	CR	17SEP08 USD/MXN	1,809,713.07	DB DELY	10.17	9337	
8/11/08	B	30,045.00	CR	17SEP08 USD/MXN	305,858.16	DB DELY	10.18	0002	
8/11/08	B	88,891.00	CR	17SEP08 USD/MXN	904,925.40	DB DELY	10.18	0169	
Net		296,719.00	CR*		3,020,496.63	DB*			
8/11/08	B	5,613.00	CR	17SEP08 USD/NOK	30,092.72	DB DELY	5.36	12550	
8/11/08	B	145,092.00	CR	17SEP08 USD/PLN	318,664.11	DB DELY	2.19	62900	
8/11/08	B	19,960.24	CR	17SEP08 USD/SEK	125,453.00	DB DELY	6.28	514500	
8/11/08	B	88,872.00	CR	17SEP08 USD/TRY	106,702.66	DB DELY	1.20	063	
8/11/08	B	134,909.00	CR	17SEP08 USD/TRY	162,054.98	DB DELY	1.20	121	
Net		223,781.00	CR*		268,757.64	DB*			
8/11/08	B	212,952.80	CR	17SEP08 USD/ZAR	1,655,708.02	DB DELY	7.77	50000	
8/12/08	S	10,288.53	DB	17SEP08 AUD/USD	8,963.07	CR DELY	.87	117100	
8/12/08	S	59,324.99	DB	17SEP08 EUR/USD	88,206.00	CR DELY	1.48	68270	

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
8/12/08	B	4,973.00	CR	17SEP08 GBP/USD	9,418.47	DB DELY 1.8939210
8/12/08	S	36,239.00	DB	17SEP08 NZD/USD	25,179.62	CR DELY .6948210
8/12/08	B	11,962.66	CR	17SEP08 USD/CAD	12,749.00	DB DELY 1.0657330
8/12/08	B	45,166.34	CR	17SEP08 USD/CHF	49,138.00	DB DELY 1.0879340
8/12/08	S	6,860.00	DB	17SEP08 USD/CZK	110,083.72	CR DELY 16.047190
8/12/08	S	20,261.00	DB	17SEP08 USD/HUF	3,234,158.07	CR DELY 159.62480
8/12/08	B	14,302.00	CR	17SEP08 USD/JPY	1,567,333	DB DELY 109.58840
8/12/08	S	19,152.00	DB	17SEP08 USD/MXN	195,615.18	CR DELY 10.213825
8/12/08	S	10,596.00	DB	17SEP08 USD/PLN	23,357.19	CR DELY 2.2043400
8/12/08	S	5,391.00	DB	17SEP08 USD/SEK	34,042.67	CR DELY 6.31472200
8/12/08	S	10,361.00	DB	17SEP08 USD/TRY	12,390.49	CR DELY 1.19587
8/12/08	S	13,920.00	DB	17SEP08 USD/ZAR	109,748.54	CR DELY 7.8842340
8/13/08	S	118,217.81	DB	17SEP08 AUD/USD	101,993.95	CR DELY .86276300
8/13/08	B	288,166.59	CR	17SEP08 EUR/GBP	229,880.00	DB DELY .797733
8/13/08	B	272,639.64	CR	17SEP08 EUR/GBP	217,501.00	DB DELY .797760
Net		560,806.23	CR*		447,381.00	DB*
8/13/08	B	131,001.00	CR	17SEP08 EUR/USD	194,511.07	DB DELY 1.4848060
8/13/08	B	130,999.00	CR	17SEP08 EUR/USD	194,510.72	DB DELY 1.4848260
Net		262,000.00	CR*		389,021.79	DB*
8/13/08	B	270,383.00	CR	17SEP08 NZD/USD	187,295.93	DB DELY .6927060
8/13/08	B	353,443.00	CR	17SEP08 NZD/USD	244,850.82	DB DELY .6927590
Net		623,826.00	CR*		432,146.75	DB*
8/13/08	B	9,556.76	CR	17SEP08 USD/CAD	10,198.81	DB DELY 1.0671830
8/13/08	B	31,458.00	CR	17SEP08 USD/CHF	34,186.23	DB DELY 1.0867260
8/13/08	S	12,552.00	DB	17SEP08 USD/CZK	203,148.85	CR DELY 16.184580
8/13/08	S	23,630.00	DB	17SEP08 USD/HUF	3,796,041.35	CR DELY 160.64500
8/13/08	B	265,869.77	CR	17SEP08 USD/JPY	28,822,756	DB DELY 108.40930
8/13/08	B	265,869.00	CR	17SEP08 USD/JPY	28,826,739	DB DELY 108.42460
8/13/08	B	285,366.00	CR	17SEP08 USD/JPY	30,941,551	DB DELY 108.42760
Net		817,104.77	CR*		88,591,046	DB*
8/13/08	S	21,450.00	DB	17SEP08 USD/MXN	219,940.45	CR DELY 10.253634
8/13/08	S	1,101.00	DB	17SEP08 USD/NOK	5,958.78	CR DELY 5.4121540
8/13/08	S	13,663.00	DB	17SEP08 USD/PLN	30,476.76	CR DELY 2.2306050
8/13/08	B	353,278.18	CR	17SEP08 USD/SEK	2,228,365.00	DB DELY 6.30767800
8/13/08	B	169,926.00	CR	17SEP08 USD/SEK	1,072,147.08	DB DELY 6.30949400
Net		523,204.18	CR*		3,300,512.08	DB*

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
8/13/08	S	17,976.00	DB	17SEP08 USD/TRY	21,647.13	CR DELY 1.20422
8/13/08	S	13,015.00	DB	17SEP08 USD/ZAR	103,834.80	CR DELY 7.9780870
8/14/08	B	398,322.00	CR	17SEP08 EUR/GBP	316,660.41	DB DELY .794986
8/14/08	S	94,438.24	DB	17SEP08 GBP/USD	176,496.00	CR DELY 1.8689040
8/14/08	S	86,121.76	DB	17SEP08 GBP/USD	160,971.30	CR DELY 1.8691130
Net		180,560.00	DB*		337,467.30	CR*
8/14/08	S	47,784.09	DB	17SEP08 NZD/USD	33,392.00	CR DELY .6988100
8/14/08	S	131,784.25	DB	17SEP08 USD/CAD	140,069.00	CR DELY 1.0628660
8/14/08	B	99,279.31	CR	17SEP08 USD/CHF	108,190.82	DB DELY 1.0897620
8/14/08	B	176,965.10	CR	17SEP08 USD/CHF	192,864.00	DB DELY 1.0898420
Net		276,244.41	CR*		301,054.82	DB*
8/14/08	B	17,771.00	CR	17SEP08 USD/HUF	2,865,804.77	DB DELY 161.26300
8/14/08	B	8,998.00	CR	17SEP08 USD/JPY	984,872	DB DELY 109.45450
8/14/08	B	23,029.00	CR	17SEP08 USD/MXN	235,139.56	DB DELY 10.210585
8/14/08	B	8,720.00	CR	17SEP08 USD/PLN	19,511.26	DB DELY 2.2375300
8/14/08	B	18,891.00	CR	17SEP08 USD/TRY	22,609.64	DB DELY 1.19684
8/14/08	B	19,342.00	CR	17SEP08 USD/ZAR	152,636.48	DB DELY 7.8914530
8/15/08	S	4,441.00	DB	17SEP08 AUD/USD	3,819.25	CR DELY .85999800
8/15/08	S	190,601.00	DB	17SEP08 EUR/GBP	150,182.91	CR DELY .787944
8/15/08	S	176,648.00	DB	17SEP08 EUR/GBP	139,191.56	CR DELY .787960
Net		367,249.00	DB*		289,374.47	CR*
8/15/08	B	187,673.00	CR	17SEP08 GBP/USD	348,922.39	DB DELY 1.8592040
8/15/08	B	7,883.00	CR	17SEP08 NZD/USD	5,499.31	DB DELY .6976160
8/15/08	B	30,027.00	CR	17SEP08 USD/CAD	31,958.04	DB DELY 1.0643100
8/15/08	B	13,279.00	CR	17SEP08 USD/CHF	14,578.87	DB DELY 1.0978890
8/15/08	S	9,670.00	DB	17SEP08 USD/HUF	1,582,553.52	CR DELY 163.65600
8/15/08	S	174,177.00	DB	17SEP08 USD/JPY	19,207,542	CR DELY 110.27600
8/15/08	S	5,241.00	DB	17SEP08 USD/PLN	11,924.59	CR DELY 2.2752500
8/15/08	S	137,063.00	DB	17SEP08 USD/SEK	875,358.33	CR DELY 6.38654000
8/15/08	S	123,640.00	DB	17SEP08 USD/SEK	789,746.79	CR DELY 6.38747000
Net		260,703.00	DB*		1,665,105.12	CR*
8/18/08	B	123,524.00	CR	17SEP08 AUD/USD	107,110.25	DB DELY .86712100
8/18/08	S	129,251.27	DB	17SEP08 EUR/GBP	101,945.00	CR DELY .788735
8/18/08	S	223,602.14	DB	17SEP08 EUR/GBP	176,379.38	CR DELY .788809
8/18/08	S	223,578.86	DB	17SEP08 EUR/GBP	176,376.00	CR DELY .788876
Net		576,432.27	DB*		454,700.38	CR*

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Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
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745 7TH AVE
NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
8/18/08	S	28,929.00	DB	17SEP08 EUR/USD	42,505.93	CR DELY 1.4693190
8/18/08	B	9,499.43	CR	17SEP08 NZD/USD	6,727.00	DB DELY .7081480
8/18/08	S	91,272.99	DB	17SEP08 USD/CAD	96,935.29	CR DELY 1.0620370
8/18/08	B	9,427.00	CR	17SEP08 USD/CHF	10,349.63	DB DELY 1.0978710
8/18/08	B	13,886.00	CR	17SEP08 USD/CZK	228,998.61	DB DELY 16.491330
8/18/08	B	30,968.00	CR	17SEP08 USD/HUF	4,991,366.50	DB DELY 161.17820
8/18/08	S	100,290.00	DB	17SEP08 USD/JPY	11,037,266	CR DELY 110.05350
8/18/08	B	23,301.00	CR	17SEP08 USD/MXN	237,310.83	DB DELY 10.184577
8/18/08	B	11,710.00	CR	17SEP08 USD/PLN	26,501.86	DB DELY 2.2631820
8/18/08	B	120,455.68	CR	17SEP08 USD/SEK	767,597.08	DB DELY 6.37244400
8/18/08	B	141,296.75	CR	17SEP08 USD/SEK	900,448.02	DB DELY 6.37274400
Net		261,752.43	CR*		1,668,045.10	DB*
8/18/08	B	16,463.00	CR	17SEP08 USD/TRY	19,704.60	DB DELY 1.19690
8/18/08	B	19,879.00	CR	17SEP08 USD/ZAR	154,551.05	DB DELY 7.7745890
8/19/08	S	224,306.07	DB	17SEP08 EUR/GBP	177,224.00	CR DELY .790099
8/19/08	S	186,161.18	DB	17SEP08 EUR/GBP	147,096.00	CR DELY .790154
Net		410,467.25	DB*		324,320.00	CR*
8/19/08	S	77,996.00	DB	17SEP08 EUR/USD	114,715.50	CR DELY 1.4707870
8/19/08	S	9,499.99	DB	17SEP08 NZD/USD	6,732.00	CR DELY .7086320
8/19/08	S	23,753.00	DB	17SEP08 USD/CAD	25,215.61	CR DELY 1.0615760
8/19/08	B	23,855.00	CR	17SEP08 USD/CHF	26,087.14	DB DELY 1.0935710
8/19/08	B	15,772.00	CR	17SEP08 USD/CZK	261,374.85	DB DELY 16.572080
8/19/08	B	38,034.00	CR	17SEP08 USD/HUF	6,111,942.09	DB DELY 160.69680
8/19/08	B	10,075.00	CR	17SEP08 USD/JPY	1,103,634	DB DELY 109.54180
8/19/08	B	32,625.00	CR	17SEP08 USD/MXN	333,639.89	DB DELY 10.226510
8/19/08	B	18,188.00	CR	17SEP08 USD/PLN	41,158.32	DB DELY 2.2629380
8/19/08	B	3,885.45	CR	17SEP08 USD/SEK	24,806.99	DB DELY 6.38458500
8/19/08	B	22,390.00	CR	17SEP08 USD/TRY	27,027.89	DB DELY 1.20714
8/19/08	B	27,220.00	CR	17SEP08 USD/ZAR	214,459.85	DB DELY 7.8787600
8/20/08	S	6,936.00	DB	17SEP08 AUD/USD	6,018.63	CR DELY .86773800
8/20/08	B	16,804.00	CR	17SEP08 EUR/USD	24,657.50	DB DELY 1.4673590

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

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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
8/20/08	B	16,347.00	CR	17SEP08 GBP/USD	30,298.67	DB DELY 1.8534700
8/20/08	S	18,011.00	DB	17SEP08 NZD/USD	12,718.23	CR DELY .7061370
8/20/08	B	97,533.00	CR	17SEP08 USD/CAD	103,777.84	DB DELY 1.0640280
8/20/08	B	55,349.00	CR	17SEP08 USD/CHF	60,961.39	DB DELY 1.1014000
8/20/08	S	3,744.00	DB	17SEP08 USD/CZK	62,250.18	CR DELY 16.626650
8/20/08	B	30,197.00	CR	17SEP08 USD/JPY	3,318,158	DB DELY 109.88370
8/20/08	B	5,323.00	CR	17SEP08 USD/SEK	34,108.90	DB DELY 6.40783300
8/20/08	S	4,202.00	DB	17SEP08 USD/TRY	5,061.79	CR DELY 1.20461
8/21/08	B	1,370,342.00	CR	17SEP08 AUD/USD	1,200,871.80	DB DELY .87633000
8/21/08	B	509,394.36	CR	17SEP08 EUR/GBP	404,219.20	DB DELY .793529
8/21/08	B	1,026,134.00	CR	17SEP08 EUR/USD	1,525,676.55	DB DELY 1.4868200
8/21/08	S	1,193,203.33	DB	17SEP08 USD/CAD	1,248,210.00	CR DELY 1.0461000
8/21/08	B	20,790.00	CR	17SEP08 USD/CHF	22,581.41	DB DELY 1.0861670
8/21/08	S	176,685.00	DB	17SEP08 USD/JPY	19,103,358	CR DELY 108.12100
8/21/08	S	176,685.00	DB	17SEP08 USD/JPY	19,104,896	CR DELY 108.12970
8/21/08	S	103,889.37	DB	17SEP08 USD/JPY	11,236,373	CR DELY 108.15710
Net		457,259.37	DB*		49,444,627	CR*
8/21/08	S	10,332.00	DB	17SEP08 USD/MXN	104,825.69	CR DELY 10.145731
8/21/08	S	6,492.00	DB	17SEP08 USD/TRY	7,808.40	CR DELY 1.20277
8/22/08	S	359,895.00	DB	17SEP08 AUD/USD	311,460.69	CR DELY .86542100
8/22/08	S	353,533.00	DB	17SEP08 AUD/USD	306,057.76	CR DELY .86571200
8/22/08	S	530,297.00	DB	17SEP08 AUD/USD	459,110.46	CR DELY .86576100
Net		1,243,725.00	DB*		1,076,628.91	CR*
8/22/08	B	913,723.43	CR	17SEP08 EUR/GBP	729,864.00	DB DELY .798780
8/22/08	B	176,807.00	CR	17SEP08 EUR/USD	261,116.36	DB DELY 1.4768440
8/22/08	B	118,460.00	CR	17SEP08 EUR/USD	174,968.86	DB DELY 1.4770290
Net		295,267.00	CR*		436,085.22	DB*
8/22/08	B	353,519.43	CR	17SEP08 USD/CAD	370,085.00	DB DELY 1.0468590
8/22/08	B	353,517.00	CR	17SEP08 USD/CAD	370,143.26	DB DELY 1.0470310
8/22/08	B	349,451.00	CR	17SEP08 USD/CAD	365,987.37	DB DELY 1.0473210
Net		1,056,487.43	CR*		1,106,215.63	DB*
8/22/08	S	53,443.00	DB	17SEP08 USD/CHF	58,665.98	CR DELY 1.0977300
8/22/08	B	5,668.00	CR	17SEP08 USD/HUF	899,513.87	DB DELY 158.70040
8/22/08	S	49,815.00	DB	17SEP08 USD/JPY	5,468,417	CR DELY 109.77450
8/22/08	B	13,533.00	CR	17SEP08 USD/MXN	137,202.56	DB DELY 10.138370
8/22/08	S	4,481.86	DB	17SEP08 USD/NOK	24,097.98	CR DELY 5.3767800
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.									
8/22/08	B	11,706.00	CR	17SEP08 USD/TRY	14,024.90	DB DELY	1.19809		
8/22/08	B	8,329.00	CR	17SEP08 USD/ZAR	64,187.94	DB DELY	7.7065600		
8/26/08	S	119,340.74	DB	17SEP08 AUD/USD	101,981.56	CR DELY	.85454100		
8/26/08	S	180,962.29	DB	17SEP08 EUR/USD	265,135.99	CR DELY	1.4651450		
8/26/08	S	204,357.74	DB	17SEP08 EUR/USD	299,427.00	CR DELY	1.4652100		
Net		385,320.03	DB*		564,562.99	CR*			
8/26/08	S	169,643.00	DB	17SEP08 GBP/USD	311,608.24	CR DELY	1.8368470		
8/26/08	S	247,235.00	DB	17SEP08 NZD/USD	171,675.53	CR DELY	.6943820		
8/26/08	S	229,905.00	DB	17SEP08 NZD/USD	159,646.26	CR DELY	.6944010		
Net		477,140.00	DB*		331,321.79	CR*			
8/26/08	S	145,630.23	DB	17SEP08 USD/CAD	152,130.00	CR DELY	1.0446320		
8/26/08	S	141,388.48	DB	17SEP08 USD/CAD	147,706.00	CR DELY	1.0446820		
Net		287,018.71	DB*		299,836.00	CR*			
8/26/08	B	93,336.72	CR	17SEP08 USD/CHF	102,659.00	DB DELY	1.0998780		
8/26/08	S	17,157.00	DB	17SEP08 USD/CZK	287,431.91	CR DELY	16.753040		
8/26/08	S	43,155.93	DB	17SEP08 USD/HUF	6,951,768.67	CR DELY	161.08490		
8/26/08	S	7,749.00	DB	17SEP08 USD/JPY	849,924	CR DELY	109.68180		
8/26/08	S	36,892.96	DB	17SEP08 USD/MXN	376,365.97	CR DELY	10.201566		
8/26/08	S	18,782.84	DB	17SEP08 USD/PLN	42,609.40	CR DELY	2.2685280		
8/26/08	B	11,374.00	CR	17SEP08 USD/SEK	72,730.29	DB DELY	6.39443400		
8/26/08	S	25,279.00	DB	17SEP08 USD/TRY	30,357.07	CR DELY	1.20088		
8/26/08	S	18,225.00	DB	17SEP08 USD/ZAR	142,852.20	CR DELY	7.8382550		
8/27/08	B	116,252.00	CR	17SEP08 AUD/USD	99,561.12	DB DELY	.85642500		
8/27/08	S	180,877.11	DB	17SEP08 EUR/USD	265,136.00	CR DELY	1.4658350		
8/27/08	S	63,741.00	DB	17SEP08 EUR/USD	93,619.72	CR DELY	1.4687520		
Net		244,618.11	DB*		358,755.72	CR*			
8/27/08	S	81,243.00	DB	17SEP08 GBP/USD	148,685.90	CR DELY	1.8301380		
8/27/08	S	17,469.44	DB	17SEP08 NZD/USD	12,173.00	CR DELY	.6968170		
8/27/08	S	89,246.32	DB	17SEP08 USD/CAD	93,500.25	CR DELY	1.0476650		
8/27/08	B	47,022.00	CR	17SEP08 USD/CHF	51,667.91	DB DELY	1.0988030		
8/27/08	S	4,680.00	DB	17SEP08 USD/CZK	78,307.30	CR DELY	16.732330		
8/27/08	S	7,968.50	DB	17SEP08 USD/HUF	1,281,621.67	CR DELY	160.83600		
8/27/08	B	122,803.00	CR	17SEP08 USD/JPY	13,461,272	DB DELY	109.61680		
8/27/08	S	7,780.00	DB	17SEP08 USD/MXN	79,106.74	CR DELY	10.167962		

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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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.									
8/27/08	S	5,037.00	DB	17SEP08 USD/PLN	11,446.46	CR DELY	2.2724750		
8/27/08	B	4,306.52	CR	17SEP08 USD/SEK	27,605.61	DB DELY	6.41019000		
8/27/08	S	7,573.00	DB	17SEP08 USD/TRY	9,085.18	CR DELY	1.19968		
8/27/08	S	2,709.82	DB	17SEP08 USD/ZAR	21,165.07	CR DELY	7.8105070		
8/28/08	B	9,946.90	CR	17SEP08 AUD/USD	8,599.36	DB DELY	.86452700		
8/28/08	B	180,294.47	CR	17SEP08 EUR/USD	265,297.00	DB DELY	1.4714650		
8/28/08	B	197,623.00	CR	17SEP08 EUR/USD	290,938.41	DB DELY	1.4721890		
Net		377,917.47	CR*		556,235.41	DB*			
8/28/08	B	62,554.31	CR	17SEP08 GBP/USD	114,396.01	DB DELY	1.8287470		
8/28/08	B	251,717.39	CR	17SEP08 NZD/USD	176,873.00	DB DELY	.7026650		
8/28/08	B	214,289.78	CR	17SEP08 NZD/USD	150,698.00	DB DELY	.7032440		
Net		466,007.17	CR*		327,571.00	DB*			
8/28/08	B	154,598.49	CR	17SEP08 USD/CAD	162,533.72	DB DELY	1.0513280		
8/28/08	B	176,882.00	CR	17SEP08 USD/CAD	186,017.07	DB DELY	1.0516450		
Net		331,480.49	CR*		348,550.79	DB*			
8/28/08	B	22,764.64	CR	17SEP08 USD/CHF	24,933.68	DB DELY	1.0952810		
8/28/08	S	6,045.00	DB	17SEP08 USD/CZK	101,483.46	CR DELY	16.788000		
8/28/08	S	16,136.00	DB	17SEP08 USD/HUF	2,620,647.76	CR DELY	162.41000		
8/28/08	B	15,313.00	CR	17SEP08 USD/JPY	1,673,000	DB DELY	109.25360		
8/28/08	S	11,202.78	DB	17SEP08 USD/MXN	114,218.95	CR DELY	10.195590		
8/28/08	S	3,737.91	DB	17SEP08 USD/NOK	20,129.04	CR DELY	5.3851050		
8/28/08	S	6,224.00	DB	17SEP08 USD/PLN	14,174.69	CR DELY	2.2774250		
8/28/08	S	353,771.00	DB	17SEP08 USD/SEK	2,266,249.24	CR DELY	6.40597800		
8/28/08	S	369,615.09	DB	17SEP08 USD/SEK	2,367,872.91	CR DELY	6.40632100		
8/28/08	S	353,767.22	DB	17SEP08 USD/SEK	2,266,594.01	CR DELY	6.40702100		
Net		1,077,153.31	DB*		6,900,716.16	CR*			
8/28/08	S	4,448.00	DB	17SEP08 USD/TRY	5,311.86	CR DELY	1.19421		
8/28/08	S	3,379.11	DB	17SEP08 USD/ZAR	26,134.04	CR DELY	7.7340000		
8/29/08	S	176,167.00	DB	17SEP08 AUD/USD	150,991.15	CR DELY	.85709100		
8/29/08	S	176,167.00	DB	17SEP08 AUD/USD	151,045.76	CR DELY	.85740100		
8/29/08	S	267,419.00	DB	17SEP08 AUD/USD	229,328.64	CR DELY	.85756300		
Net		619,753.00	DB*		531,365.55	CR*			
8/29/08	S	198,004.99	DB	17SEP08 EUR/GBP	159,674.00	CR DELY	.806414		
8/29/08	S	209,497.00	DB	17SEP08 EUR/USD	307,496.55	CR DELY	1.4677850		
8/29/08	S	194,145.00	DB	17SEP08 EUR/USD	284,985.64	CR DELY	1.4679010		
Net		403,642.00	DB*		592,482.19	CR*			
8/29/08	S	112,106.00	DB	17SEP08 NZD/USD	78,418.60	CR DELY	.6995040		
8/29/08	S	176,901.89	DB	17SEP08 USD/CAD	187,827.00	CR DELY	1.0617580		
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
8/29/08	S	152,135.19	DB	17SEP08 USD/CAD	161,584.00	CR DELY 1.0621080	
Net		329,037.08	DB*		349,411.00	CR*	
8/29/08	B	71,806.00	CR	17SEP08 USD/CHF	79,041.89	DB DELY 1.1007700	
8/29/08	B	123,799.22	CR	17SEP08 USD/CZK	2,092,503.94	DB DELY 16.902400	
8/29/08	B	131,757.00	CR	17SEP08 USD/CZK	2,227,536.54	DB DELY 16.906400	
Net		255,556.22	CR*		4,320,040.48	DB*	
8/29/08	B	32,329.00	CR	17SEP08 USD/HUF	5,231,307.44	DB DELY 161.81470	
8/29/08	B	176,662.00	CR	17SEP08 USD/HUF	28,599,811.18	DB DELY 161.89000	
Net		208,991.00	CR*		33,831,118.62	DB*	
8/29/08	S	177,606.00	DB	17SEP08 USD/JPY	19,288,313	CR DELY 108.60170	
8/29/08	S	33,280.00	DB	17SEP08 USD/MXN	343,146.32	CR DELY 10.310887	
8/29/08	S	18,340.00	DB	17SEP08 USD/NOK	99,424.68	CR DELY 5.4211930	
8/29/08	S	10,977.00	DB	17SEP08 USD/PLN	24,951.12	CR DELY 2.2730360	
8/29/08	S	34,976.00	DB	17SEP08 USD/SEK	225,250.44	CR DELY 6.44014300	
8/29/08	S	16,954.00	DB	17SEP08 USD/TRY	20,175.55	CR DELY 1.19001	
8/29/08	B	508,660.06	CR	17SEP08 USD/ZAR	3,927,109.99	DB DELY 7.7205000	
9/02/08	S	184,391.00	DB	17SEP08 AUD/USD	153,819.53	CR DELY .83420300	
9/02/08	B	216,031.13	CR	17SEP08 EUR/GBP	175,807.00	DB DELY .813804	
9/02/08	B	181,804.00	CR	17SEP08 EUR/USD	263,921.23	DB DELY 1.4516800	
9/02/08	B	181,804.00	CR	17SEP08 EUR/USD	264,028.13	DB DELY 1.4522680	
9/02/08	B	118,173.00	CR	17SEP08 EUR/USD	171,641.44	DB DELY 1.4524590	
Net		481,781.00	CR*		699,590.80	DB*	
9/02/08	B	165,394.00	CR	17SEP08 NZD/USD	113,270.58	DB DELY .6848530	
9/02/08	B	219,066.00	CR	17SEP08 NZD/USD	150,037.87	DB DELY .6848980	
Net		384,460.00	CR*		263,308.45	DB*	
9/02/08	B	97,639.72	CR	17SEP08 USD/CAD	104,391.99	DB DELY 1.0691550	
9/02/08	S	164,961.12	DB	17SEP08 USD/CHF	182,415.00	CR DELY 1.1058060	
9/02/08	S	279,283.00	DB	17SEP08 USD/CHF	308,919.39	CR DELY 1.1061160	
9/02/08	S	279,283.00	DB	17SEP08 USD/CHF	308,975.25	CR DELY 1.1063160	
9/02/08	S	279,279.56	DB	17SEP08 USD/CHF	308,991.00	CR DELY 1.1063860	
9/02/08	S	186,186.39	DB	17SEP08 USD/CHF	206,102.00	CR DELY 1.1069660	
9/02/08	S	186,186.66	DB	17SEP08 USD/CHF	206,225.00	CR DELY 1.1076250	
Net		1,375,179.73	DB*		1,521,627.64	CR*	
9/02/08	S	6,771.00	DB	17SEP08 USD/CZK	115,084.45	CR DELY 16.996670	
9/02/08	S	36,330.61	DB	17SEP08 USD/HUF	5,960,363.55	CR DELY 164.05900	
9/02/08	S	65,077.00	DB	17SEP08 USD/JPY	7,085,713	CR DELY 108.88200	
9/02/08	S	45,196.47	DB	17SEP08 USD/MXN	470,278.99	CR DELY 10.405215	
9/02/08	S	5,298.00	DB	17SEP08 USD/NOK	29,163.25	CR DELY 5.5045780	
9/02/08	S	26,261.00	DB	17SEP08 USD/PLN	60,625.36	CR DELY 2.3085700	

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

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
9/02/08	S	131,548.40	DB	17SEP08 USD/SEK	855,950.97	CR DELY 6.50673800	
9/02/08	S	105,501.77	DB	17SEP08 USD/SEK	686,504.03	CR DELY 6.50703800	
9/02/08	S	131,548.35	DB	17SEP08 USD/SEK	856,687.98	CR DELY 6.51234300	
Net		368,598.52	DB*		2,399,142.98	CR*	
9/02/08	S	15,297.00	DB	17SEP08 USD/TRY	18,365.21	CR DELY 1.20057	
9/02/08	S	18,431.00	DB	17SEP08 USD/TRY	22,129.66	CR DELY 1.20067	
Net		33,728.00	DB*		40,494.87	CR*	
9/02/08	B	8,766.27	CR	17SEP08 USD/ZAR	68,381.01	DB DELY 7.8004680	
9/03/08	B	12,383.00	CR	17SEP08 AUD/USD	10,284.56	DB DELY .83053900	
9/03/08	B	149,948.00	CR	17SEP08 EUR/USD	216,534.66	DB DELY 1.4440650	
9/03/08	B	239,789.00	CR	17SEP08 EUR/USD	346,386.00	DB DELY 1.4445450	
9/03/08	B	239,789.00	CR	17SEP08 EUR/USD	346,388.88	DB DELY 1.4445570	
Net		629,526.00	CR*		909,309.54	DB*	
9/03/08	B	54,412.00	CR	17SEP08 GBP/USD	96,446.96	DB DELY 1.7725310	
9/03/08	S	10,703.00	DB	17SEP08 NZD/USD	7,288.84	CR DELY .6810090	
9/03/08	S	104,561.95	DB	17SEP08 USD/CAD	111,080.76	CR DELY 1.0623440	
9/03/08	S	13,055.00	DB	17SEP08 USD/HUF	2,163,214.81	CR DELY 165.70010	
9/03/08	B	10,888.00	CR	17SEP08 USD/JPY	1,179,189	DB DELY 108.30170	
9/03/08	S	13,575.00	DB	17SEP08 USD/MXN	141,275.96	CR DELY 10.407069	
9/03/08	S	3,206.00	DB	17SEP08 USD/NOK	17,814.89	CR DELY 5.5567330	
9/03/08	S	10,216.00	DB	17SEP08 USD/PLN	23,840.30	CR DELY 2.3336240	
9/03/08	S	26,443.00	DB	17SEP08 USD/SEK	173,539.72	CR DELY 6.56278500	
9/03/08	S	18,369.00	DB	17SEP08 USD/TRY	22,391.28	CR DELY 1.21897	
9/03/08	B	5,974.00	CR	17SEP08 USD/ZAR	47,273.32	DB DELY 7.9131770	
9/04/08	B	1,047,592.00	CR	17SEP08 AUD/USD	874,895.41	DB DELY .83514900	
9/04/08	S	460,839.00	DB	17SEP08 EUR/USD	666,882.42	CR DELY 1.4471050	
9/04/08	B	577,442.00	CR	17SEP08 GBP/USD	1,023,804.67	DB DELY 1.7730000	
9/04/08	B	698,455.00	CR	17SEP08 NZD/USD	478,318.05	DB DELY .6848230	
9/04/08	B	67,474.43	CR	17SEP08 USD/CAD	71,643.00	DB DELY 1.0617800	
9/04/08	S	633,398.97	DB	17SEP08 USD/CHF	701,198.00	CR DELY 1.1070400	
9/04/08	B	110,002.52	CR	17SEP08 USD/CZK	1,882,285.02	DB DELY 17.111290	
9/04/08	B	557,223.96	CR	17SEP08 USD/HUF	91,932,814.93	DB DELY 164.98360	
9/04/08	S	417,491.19	DB	17SEP08 USD/JPY	45,225,776	CR DELY 108.32750	
9/04/08	B	799,400.19	CR	17SEP08 USD/MXN	8,345,738.00	DB DELY 10.440000	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

Confidential Treatment Requested by Barclays

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.

9/04/08 B	58,988.15CR	17SEP08	USD/NOK	327,077.00DB	DELY	5.5447920	
9/04/08 B	399,352.11CR	17SEP08	USD/PLN	935,681.99DB	DELY	2.3430000	
9/04/08 B	1,200,434.46CR	17SEP08	USD/SEK	7,870,837.01DB	DELY	6.55665700	
9/04/08 B	596,127.04CR	17SEP08	USD/TRY	732,568.00DB	DELY	1.22887	
9/04/08 S	230,095.28DB	17SEP08	USD/ZAR	1,816,515.03CR	DELY	7.8946210	
9/05/08 B	9,613.86CR	17SEP08	USD/THB	333,024.11DB	DELY	34.640000	

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
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.

6/05/08 S	2,039,788.45DB	17SEP08	USD/BRL	3,394,004.00CR	NDF	1.6639000	
6/05/08 S	81,198.51DB	17SEP08	USD/BRL	135,228.00CR	NDF	1.6654000	
Net	173,824.48DB*			0CR*			
6/05/08 S	73,927.85DB	17SEP08	USD/CLP	35,806,953.00CR	NDF	484.35000	
Net	6,674.64DB*			0CR*			
6/05/08 S	844,863.71DB	17SEP08	USD/IDR	8,105,622,433.87CR	NDF	9594.000	
Net	11,967.41CR*			0CR*			
6/05/08 S	118,656.78DB	17SEP08	USD/KRW	122,032,566.00CR	NDF	1028.45000	
Net	8,588.62DB*			0CR*			
6/06/08 S	70,543.58DB	17SEP08	USD/BRL	117,448.01CR	NDF	1.6649000	
Net	5,744.68DB*			0CR*			
6/06/08 S	80,648.00DB	17SEP08	USD/IDR	768,978,680.00CR	NDF	9535.000	
Net	639.39CR*			0CR*			
6/09/08 B	142,895.13CR	17SEP08	USD/BRL	238,049.00DB	NDF	1.6659000	
Net	11,557.75CR*			0CR*			
6/10/08 B	96,657.00CR	17SEP08	USD/BRL	162,422.42DB	NDF	1.6804000	
Net	7,044.63CR*			0CR*			
6/11/08 B	94,175.00CR	17SEP08	USD/BRL	158,769.63DB	NDF	1.6859000	
6/11/08 B	290,267.00CR	17SEP08	USD/BRL	489,506.27DB	NDF	1.6864000	
Net	26,772.54CR*			0CR*			
6/11/08 B	13,789.00CR	17SEP08	USD/CLP	6,758,678.00DB	NDF	490.15000	
Net	1,094.74CR*			0CR*			
6/12/08 S	28,814.99DB	17SEP08	USD/BRL	48,219.00CR	NDF	1.6734000	
Net	2,211.40DB*			0CR*			
6/12/08 B	241,536.00CR	17SEP08	USD/IDR	2,294,592,000.00DB	NDF	9500.000	
Net	1,021.29DB*			0CR*			
6/12/08 B	21,993.00CR	17SEP08	USD/KRW	22,888,115.00DB	NDF	1040.70000	
Net	1,348.90CR*			0CR*			
6/13/08 S	26,070.00DB	17SEP08	USD/BRL	43,589.04CR	NDF	1.6720000	
Net	2,020.87DB*			0CR*			
6/16/08 S	30,402.00DB	17SEP08	USD/BRL	50,488.30CR	NDF	1.6606900	
Net	2,546.39DB*			0CR*			
6/19/08 S	39,467.00DB	17SEP08	USD/BRL	64,623.27CR	NDF	1.6374000	
Net	3,812.78DB*			0CR*			
6/19/08 S	9,469.93DB	17SEP08	USD/CLP	4,659,206.00CR	NDF	492.00000	
Net	718.93DB*			0CR*			
6/19/08 S	4,019.79DB	17SEP08	USD/KRW	4,142,916.00CR	NDF	1030.63000	
Net	283.06DB*			0CR*			
6/20/08 B	92,758.33CR	17SEP08	USD/BRL	152,337.01DB	NDF	1.6423000	
Net	8,710.32CR*			0CR*			

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Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -						
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
6/20/08	S	38,565.00	DB	17SEP08 USD/IDR	361,739,700.00	CR NDF 9380.000
Net		326.13	DB*			0CR*
6/23/08	S	44,588.39	DB	17SEP08 USD/BRL	73,446.00	CR NDF 1.6472000
Net		4,066.46	DB*			0CR*
6/24/08	S	21,152.69	DB	17SEP08 USD/BRL	34,590.99	CR NDF 1.6353000
Net		2,068.01	DB*			0CR*
6/25/08	S	175,161.27	DB	17SEP08 USD/BRL	285,653.00	CR NDF 1.6308000
Net		17,559.61	DB*			0CR*
6/25/08	S	55,345.57	DB	17SEP08 USD/IDR	518,145,256.00	CR NDF 9362.000
Net		573.34	DB*			0CR*
6/25/08	S	10,110.16	DB	17SEP08 USD/KRW	10,528,417.00	CR NDF 1041.37000
Net		613.98	DB*			0CR*
6/26/08	B	122,343.59	CR	17SEP08 USD/BRL	199,261.01	DB NDF 1.6287000
Net		12,406.48	CR*			0CR*
6/27/08	B	127,632.00	CR	17SEP08 USD/BRL	209,086.74	DB NDF 1.6382000
Net		12,273.80	CR*			0CR*
6/30/08	S	17,312.00	DB	17SEP08 USD/BRL	28,078.33	CR NDF 1.6219000
Net		1,820.51	DB*			0CR*
6/30/08	S	11,757.00	DB	17SEP08 USD/CLP	6,163,607.00	CR NDF 524.25000
Net		180.41	DB*			0CR*
7/01/08	S	38,726.33	DB	17SEP08 USD/BRL	63,395.00	CR NDF 1.6370000
Net		3,749.78	DB*			0CR*
7/01/08	S	1,549.00	DB	17SEP08 USD/CLP	811,676.00	CR NDF 524.00000
Net		24.50	DB*			0CR*
7/01/08	S	20,484.44	DB	17SEP08 USD/IDR	190,914,981.00	CR NDF 9320.000
7/01/08	S	19,872.00	DB	17SEP08 USD/IDR	185,266,656.00	CR NDF 9323.000
Net		590.94	DB*			0CR*
7/02/08	S	145,274.00	DB	17SEP08 USD/BRL	236,142.89	CR NDF 1.6255000
Net		14,988.27	DB*			0CR*
7/02/08	S	10,648.00	DB	17SEP08 USD/IDR	99,143,528.00	CR NDF 9311.000
Net		167.71	DB*			0CR*
7/02/08	S	4,156.00	DB	17SEP08 USD/KRW	4,324,734.00	CR NDF 1040.60000
Net		255.27	DB*			0CR*
7/03/08	S	12,816.00	DB	17SEP08 USD/BRL	20,932.37	CR NDF 1.6333000
Net		1,267.11	DB*			0CR*
7/07/08	S	51,523.00	DB	17SEP08 USD/BRL	83,740.33	CR NDF 1.6253000
Net		5,321.44	DB*			0CR*
7/08/08	B	147,183.00	CR	17SEP08 USD/BRL	240,187.94	DB NDF 1.6319000
Net		14,665.52	CR*			0CR*
7/08/08	S	28,059.00	DB	17SEP08 USD/IDR	260,359,461.00	CR NDF 9279.000
Net		536.86	DB*			0CR*
7/09/08	S	111,601.00	DB	17SEP08 USD/BRL	181,686.43	CR NDF 1.6280000
7/09/08	S	104,692.00	DB	17SEP08 USD/BRL	170,820.18	CR NDF 1.6316450
Net		21,806.59	DB*			0CR*
7/10/08	S	55,699.00	DB	17SEP08 USD/BRL	91,201.54	CR NDF 1.6374000
Net		5,380.91	DB*			0CR*
7/10/08	S	41,983.18	DB	17SEP08 USD/IDR	386,916,987.00	CR NDF 9216.000
Net		1,082.86	DB*			0CR*
7/10/08	S	5,977.40	DB	17SEP08 USD/KRW	5,988,159.00	CR NDF 1001.80000
Net		576.34	DB*			0CR*
7/11/08	B	185,802.00	CR	17SEP08 USD/BRL	302,727.20	DB NDF 1.6293000
Net		18,780.10	CR*			0CR*
7/14/08	S	12,296.95	DB	17SEP08 USD/BRL	19,947.50	CR NDF 1.6221500
Net		1,291.43	DB*			0CR*
7/15/08	B	535,885.01	CR	17SEP08 USD/BRL	866,794.00	DB NDF 1.6175000
Net		57,653.84	CR*			0CR*

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

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON - DELIVERABLE FORWARDS -							
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.							
7/15/08	B	22,308.08	CR	17SEP08 USD/CLP	11,035,138.00	DB NDF	494.67000
Net		1,581.70	CR*			OCR*	
7/15/08	S	31,028.00	DB	17SEP08 USD/IDR	285,612,740.00	CR NDF	9205.000
Net		836.38	DB*			OCR*	
7/16/08	S	121,193.00	DB	17SEP08 USD/BRL	196,344.78	CR NDF	1.6201000
Net		12,864.85	DB*			OCR*	
7/16/08	B	139,425.00	CR	17SEP08 USD/IDR	1,286,195,625.00	DB NDF	9225.000
7/16/08	B	147,652.00	CR	17SEP08 USD/IDR	1,362,827,960.00	DB NDF	9230.000
Net		7,053.37	CR*			OCR*	
7/16/08	B	32,609.00	CR	17SEP08 USD/KRW	33,023,134.00	DB NDF	1012.70000
Net		2,823.54	CR*			OCR*	
7/17/08	B	109,339.00	CR	17SEP08 USD/BRL	176,440.34	DB NDF	1.6137000
Net		11,992.61	CR*			OCR*	
7/17/08	B	41,094.00	CR	17SEP08 USD/IDR	379,338,714.00	DB NDF	9231.000
Net		994.77	CR*			OCR*	
7/17/08	B	5,512.84	CR	17SEP08 USD/KRW	5,602,975.00	DB NDF	1016.35000
Net		459.20	CR*			OCR*	
7/18/08	S	80,361.00	DB	17SEP08 USD/BRL	129,630.33	CR NDF	1.6131000
Net		8,840.82	DB*			OCR*	
7/22/08	S	37,079.00	DB	17SEP08 USD/BRL	59,534.04	CR NDF	1.6056000
Net		4,232.63	DB*			OCR*	
7/22/08	S	21,594.73	DB	17SEP08 USD/IDR	198,887,463.00	CR NDF	9210.000
Net		570.69	DB*			OCR*	
7/23/08	S	35,674.00	DB	17SEP08 USD/BRL	57,206.83	CR NDF	1.6036000
Net		4,111.61	DB*			OCR*	
7/23/08	S	17,659.00	DB	17SEP08 USD/IDR	162,197,915.00	CR NDF	9185.000
Net		513.34	DB*			OCR*	
7/23/08	S	5,638.37	DB	17SEP08 USD/KRW	5,724,130.00	CR NDF	1015.21000
Net		475.45	DB*			OCR*	
7/24/08	B	7,056.37	CR	17SEP08 USD/BRL	11,271.49	DB NDF	1.5973500
Net		837.62	CR*			OCR*	
7/24/08	S	9,584.00	DB	17SEP08 USD/IDR	87,885,280.00	CR NDF	9170.000
Net		293.80	DB*			OCR*	
7/25/08	S	35,525.00	DB	17SEP08 USD/BRL	56,470.82	CR NDF	1.5896080
Net		4,368.69	DB*			OCR*	
7/25/08	S	16,908.60	DB	17SEP08 USD/IDR	154,815,142.00	CR NDF	9156.000
Net		543.36	DB*			OCR*	
7/28/08	B	742,018.22	CR	17SEP08 USD/BRL	1,181,293.01	DB NDF	1.5920000
Net		90,270.35	CR*			OCR*	
7/28/08	B	28,315.00	CR	17SEP08 USD/CLP	14,015,925.00	DB NDF	495.00000
Net		1,990.06	CR*			OCR*	
7/28/08	S	18,631.61	DB	17SEP08 USD/IDR	170,441,968.00	CR NDF	9148.000
7/28/08	B	360,160.78	CR	17SEP08 USD/IDR	3,307,356,443.00	DB NDF	9183.000
Net		9,931.44	CR*			OCR*	
7/29/08	S	11,036.00	DB	17SEP08 USD/BRL	17,540.62	CR NDF	1.5894000
Net		1,358.42	DB*			OCR*	
7/29/08	S	8,001.00	DB	17SEP08 USD/IDR	73,305,162.00	CR NDF	9162.000
Net		252.04	DB*			OCR*	
7/29/08	B	40,750.02	CR	17SEP08 USD/KRW	41,211,310.00	DB NDF	1011.32000
Net		3,579.18	CR*			OCR*	
7/31/08	B	49,570.00	CR	17SEP08 USD/BRL	78,533.75	DB NDF	1.5843000
Net		6,241.03	CR*			OCR*	
7/31/08	S	4,454.48	DB	17SEP08 USD/PEN	12,526.00	CR NDF	2.812000
Net		242.50	DB*			OCR*	
8/01/08	S	1,219,897.18	DB	17SEP08 USD/BRL	1,921,948.01	CR NDF	1.5755000
Net		159,512.07	DB*			OCR*	

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

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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	4,511.57DB	17SEP08	USD/INR	192,156.79CR	NDF	42.592000
Net		328.79DB*			0CR*		
8/01/08	S	4,511.58DB	17SEP08	USD/PHP	199,908.11CR	NDF	44.310000
Net		282.06DB*			0CR*		
8/04/08	B	1,683.00CR	17SEP08	USD/BRL	2,662.84DB	NDF	1.5822000
Net		213.85CR*			0CR*		
8/04/08	S	492,437.35DB	17SEP08	USD/IDR	4,486,104,262.00CR	NDF	9110.000
Net		18,219.14DB*			0CR*		
8/04/08	S	6,981.34DB	17SEP08	USD/INR	297,126.00CR	NDF	42.560000
Net		513.64DB*			0CR*		
8/04/08	S	64,642.21DB	17SEP08	USD/KRW	65,805,769.00CR	NDF	1018.00000
Net		5,288.22DB*			0CR*		
8/04/08	S	7,030.05DB	17SEP08	USD/PEN	19,485.01CR	NDF	2.771675
Net		478.04DB*			0CR*		
8/04/08	S	6,982.05DB	17SEP08	USD/PHP	310,422.00CR	NDF	44.460000
Net		414.36DB*			0CR*		
8/05/08	B	257,670.23CR	17SEP08	USD/BRL	410,211.01DB	NDF	1.5920000
Net		31,346.91CR*			0CR*		
8/05/08	B	116,996.67CR	17SEP08	USD/CLP	59,931,544.00DB	NDF	512.25000
8/05/08	S	11,988.00DB	17SEP08	USD/CLP	6,161,832.00CR	NDF	514.00000
Net		4,017.51CR*			0CR*		
8/05/08	S	35,565.03DB	17SEP08	USD/IDR	323,641,773.00CR	NDF	9100.000
Net		1,353.43DB*			0CR*		
8/05/08	S	107,890.66DB	17SEP08	USD/INR	4,574,563.98CR	NDF	42.400000
Net		8,313.73DB*			0CR*		
8/05/08	S	88,496.94DB	17SEP08	USD/PEN	246,109.99CR	NDF	2.781000
Net		5,740.29DB*			0CR*		
8/06/08	B	94,042.00CR	17SEP08	USD/BRL	150,222.69DB	NDF	1.5974000
Net		11,160.52CR*			0CR*		
8/06/08	B	159,384.01CR	17SEP08	USD/IDR	1,456,769,851.00DB	NDF	9140.000
Net		5,391.43CR*			0CR*		
8/06/08	B	21,250.87CR	17SEP08	USD/INR	895,724.17DB	NDF	42.150000
Net		1,753.17CR*			0CR*		
8/06/08	B	15,154.34CR	17SEP08	USD/KRW	15,407,721.00DB	NDF	1016.72000
Net		1,257.23CR*			0CR*		
8/06/08	B	21,251.28CR	17SEP08	USD/PHP	932,081.14DB	NDF	43.860000
8/06/08	S	107,890.31DB	17SEP08	USD/PHP	4,752,568.16CR	NDF	44.050000
Net		5,807.82DB*			0CR*		
8/07/08	S	21,323.00DB	17SEP08	USD/BRL	34,161.58CR	NDF	1.6021000
Net		2,475.23DB*			0CR*		
8/07/08	S	6,711.92DB	17SEP08	USD/CLP	3,443,483.00CR	NDF	513.04000
Net		244.31DB*			0CR*		
8/07/08	S	3,800.00DB	17SEP08	USD/IDR	34,735,800.00CR	NDF	9141.000
Net		128.14DB*			0CR*		
8/08/08	S	52,666.00DB	17SEP08	USD/BRL	85,782.38CR	NDF	1.6288000
Net		5,337.79DB*			0CR*		
8/08/08	S	19,878.00DB	17SEP08	USD/IDR	183,456,050.00CR	NDF	9229.100
Net		485.18DB*			0CR*		
8/11/08	S	12,474.28DB	17SEP08	USD/CLP	6,494,484.00CR	NDF	520.63000
Net		276.23DB*			0CR*		
8/11/08	B	218,714.33CR	17SEP08	USD/IDR	2,024,201,124.00DB	NDF	9255.000
Net		4,739.58CR*			0CR*		
8/11/08	B	27,326.94CR	17SEP08	USD/INR	1,154,645.20DB	NDF	42.253000
Net		2,193.17CR*			0CR*		
8/11/08	B	26,442.11CR	17SEP08	USD/PHP	1,175,616.21DB	NDF	44.460000
Net		1,569.24CR*			0CR*		

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

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON - DELIVERABLE FORWARDS -									
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.									
8/12/08	B	383,525.42	CR	17SEP08 USD/BRL	622,269.99	DB NDF	1.6225000		
8/12/08	S	35,499.00	DB	17SEP08 USD/BRL	58,083.46	CR NDF	1.6362000		
Net		36,751.10	CR*		0	CR*			
8/12/08	S	12,729.00	DB	17SEP08 USD/IDR	117,391,930.00	CR NDF	9222.400		
Net		319.71	DB*		0	CR*			
8/12/08	B	24,120.92	CR	17SEP08 USD/KRW	24,999,163.00	DB NDF	1036.41000		
Net		1,572.74	CR*		0	CR*			
8/12/08	B	24,933.22	CR	17SEP08 USD/PEN	72,057.01	DB NDF	2.8900000		
Net		703.42	CR*		0	CR*			
8/13/08	B	56,751.00	CR	17SEP08 USD/BRL	93,287.29	DB NDF	1.6438000		
Net		5,282.15	CR*		0	CR*			
8/13/08	S	13,379.00	DB	17SEP08 USD/IDR	123,314,243.00	CR NDF	9217.000		
Net		343.67	DB*		0	CR*			
8/13/08	S	4,434.15	DB	17SEP08 USD/INR	190,198.43	CR NDF	42.894000		
Net		294.00	DB*		0	CR*			
8/13/08	S	4,257.80	DB	17SEP08 USD/PHP	191,004.91	CR NDF	44.860000		
Net		216.65	DB*		0	CR*			
8/14/08	B	30,169.00	CR	17SEP08 USD/BRL	49,232.79	DB NDF	1.6319000		
Net		3,006.08	CR*		0	CR*			
8/14/08	B	14,478.00	CR	17SEP08 USD/IDR	133,595,745.00	DB NDF	9227.500		
Net		355.83	CR*		0	CR*			
8/15/08	S	11,742.00	DB	17SEP08 USD/BRL	19,391.91	CR NDF	1.6515000		
Net		1,043.02	DB*		0	CR*			
8/18/08	S	72,470.68	DB	17SEP08 USD/BRL	119,265.00	CR NDF	1.6457000		
Net		6,669.30	DB*		0	CR*			
8/18/08	B	16,107.00	CR	17SEP08 USD/IDR	148,828,680.00	DB NDF	9240.000		
Net		374.58	CR*		0	CR*			
8/19/08	B	22,773.98	CR	17SEP08 USD/BRL	37,634.00	DB NDF	1.6525000		
Net		2,010.39	CR*		0	CR*			
8/19/08	B	26,556.00	CR	17SEP08 USD/IDR	245,457,108.00	DB NDF	9243.000		
Net		609.16	CR*		0	CR*			
8/19/08	S	11,418.00	DB	17SEP08 USD/INR	500,450.94	CR NDF	43.830000		
8/19/08	B	17,561.00	CR	17SEP08 USD/INR	770,752.29	DB NDF	43.890000		
Net		259.21	CR*		0	CR*			
8/19/08	B	4,739.00	CR	17SEP08 USD/KRW	4,979,646.00	DB NDF	1050.78000		
Net		247.57	CR*		0	CR*			
8/19/08	B	6,499.00	CR	17SEP08 USD/PHP	297,069.29	DB NDF	45.710000		
Net		213.81	CR*		0	CR*			
8/20/08	B	4,322.00	CR	17SEP08 USD/CLP	2,268,072.00	DB NDF	524.77380		
Net		62.07	CR*		0	CR*			
8/21/08	S	19,947.00	DB	17SEP08 USD/BRL	32,358.02	CR NDF	1.6222000		
Net		2,094.30	DB*		0	CR*			
8/21/08	S	118,109.00	DB	17SEP08 USD/CLP	61,593,844.00	CR NDF	521.50000		
Net		2,422.43	DB*		0	CR*			
8/21/08	S	9,911.33	DB	17SEP08 USD/IDR	90,995,921.00	CR NDF	9181.000		
Net		292.31	DB*		0	CR*			
8/22/08	B	13,364.00	CR	17SEP08 USD/BRL	21,776.64	DB NDF	1.6295000		
Net		1,349.30	CR*		0	CR*			
8/22/08	B	113,473.00	CR	17SEP08 USD/CLP	59,252,060.00	DB NDF	522.16880		
Net		2,184.81	CR*		0	CR*			
8/22/08	B	10,643.00	CR	17SEP08 USD/IDR	97,636,753.00	DB NDF	9173.800		
Net		321.99	CR*		0	CR*			
8/26/08	B	25,105.00	CR	17SEP08 USD/BRL	41,330.36	DB NDF	1.6463000		
Net		2,302.04	CR*		0	CR*			
8/26/08	S	25,650.00	DB	17SEP08 USD/IDR	236,303,190.00	CR NDF	9212.600		
Net		670.80	DB*		0	CR*			

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

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

- - FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -						
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.						
8/27/08	S	110,219.63	DB	17SEP08 USD/BRL	179,663.51	CR NDF 1.6300500
Net		11,094.93	DB*		0	CR*
8/27/08	S	7,380.00	DB	17SEP08 USD/IDR	67,803,750.00	CR NDF 9187.500
Net		212.58	DB*		0	CR*
8/27/08	S	4,834.00	DB	17SEP08 USD/INR	213,856.16	CR NDF 44.240000
Net		178.88	DB*		0	CR*
8/27/08	S	6,605.00	DB	17SEP08 USD/KRW	7,165,104.00	CR NDF 1084.80000
Net		142.38	DB*		0	CR*
8/27/08	S	5,191.00	DB	17SEP08 USD/PHP	237,540.16	CR NDF 45.760000
Net		165.29	DB*		0	CR*
8/28/08	S	18,303.00	DB	17SEP08 USD/BRL	29,810.10	CR NDF 1.6287000
Net		1,856.05	DB*		0	CR*
8/28/08	B	3,238.04	CR	17SEP08 USD/CLP	1,676,171.00	DB NDF 517.65000
Net		89.83	CR*		0	CR*
8/28/08	S	5,856.00	DB	17SEP08 USD/IDR	53,635,104.00	CR NDF 9159.000
Net		186.33	DB*		0	CR*
8/28/08	S	2,771.86	DB	17SEP08 USD/PEN	8,188.49	CR NDF 2.954150
Net		18.41	DB*		0	CR*
8/29/08	B	185,935.00	CR	17SEP08 USD/BRL	304,933.40	DB NDF 1.6400000
Net		17,695.88	CR*		0	CR*
8/29/08	S	19,240.00	DB	17SEP08 USD/IDR	176,409,636.00	CR NDF 9168.900
Net		592.05	DB*		0	CR*
8/29/08	B	64,203.00	CR	17SEP08 USD/INR	2,818,511.70	DB NDF 43.900000
Net		2,850.98	CR*		0	CR*
8/29/08	B	65,089.31	CR	17SEP08 USD/PEN	192,404.00	DB NDF 2.956000
Net		391.77	CR*		0	CR*
8/29/08	B	64,026.56	CR	17SEP08 USD/PHP	2,947,782.82	DB NDF 46.040000
Net		1,659.42	CR*		0	CR*
9/02/08	B	35,462.32	CR	17SEP08 USD/BRL	58,910.01	DB NDF 1.6612000
Net		2,960.25	CR*		0	CR*
9/02/08	S	32,634.00	DB	17SEP08 USD/IDR	300,885,480.00	CR NDF 9220.000
Net		827.92	DB*		0	CR*
9/02/08	S	9,823.00	DB	17SEP08 USD/KRW	11,137,907.00	CR NDF 1133.86000
Net		222.92	CR*		0	CR*
9/03/08	S	29,834.32	DB	17SEP08 USD/BRL	50,059.01	CR NDF 1.6779000
Net		2,215.56	DB*		0	CR*
9/04/08	B	1,147,554.37	CR	17SEP08 USD/BRL	1,931,334.00	DB NDF 1.6830000
Net		81,990.78	CR*		0	CR*
9/04/08	S	58,037.98	DB	17SEP08 USD/CLP	29,802,503.00	CR NDF 513.50000
Net		2,062.43	DB*		0	CR*
9/04/08	B	7,368.97	CR	17SEP08 USD/PEN	21,849.00	DB NDF 2.965000
Net		22.05	CR*		0	CR*
9/05/08	B	583,265.11	CR	17SEP08 USD/IDR	5,468,110,406.76	DB NDF 9375.000
Net		5,240.75	CR*		0	CR*
9/05/08	B	7,350.60	CR	17SEP08 USD/INR	328,718.84	DB NDF 44.720000
Net		195.21	CR*		0	CR*
9/05/08	B	79,230.02	CR	17SEP08 USD/KRW	88,737,622.00	DB NDF 1120.00000
Net		807.52	DB*		0	CR*
9/05/08	B	7,210.51	CR	17SEP08 USD/PHP	338,893.97	DB NDF 47.000000
Net		40.43	CR*		0	CR*
				- - - - - Foreign Exchange Settlement Summary - - - - -		
				CURR	LONG	SHORT
				USD	118,667,420.89	CR 118,832,986.14
				JPY	2,072,154,766	CR 2,072,154,683
				EUR	19,453,031.48	CR 19,453,030.98
				AUD	13,483,718.04	CR 13,483,718.42
						NET
						165,565.25
						83
						50
						38
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**FUTURES/FOREIGN EXCHANGE
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Foreign Exchange Settlement Summary				
	CURR	LONG	SHORT	NET
GBP	9,226,768.81CR		9,226,768.85DB	.04DB*
NZD	10,006,260.00CR		10,006,260.01DB	.01DB*
CAD	7,518,770.94CR		7,518,771.27DB	.33DB*
CHF	13,472,231.07CR		13,472,230.90DB	.17CR*
HUF	419,393,182.03CR		419,393,184.53DB	2.50DB*
MXN	27,673,780.33CR		27,673,780.19DB	.14CR*
NOK	28,688,849.46CR		28,688,849.35DB	.11CR*
SEK	58,091,559.55CR		58,091,559.59DB	.04DB*
TRY	2,535,334.13CR		2,535,334.61DB	.48DB*
ZAR	14,195,605.75CR		14,195,605.86DB	.11DB*
CZK	10,332,818.77CR		10,332,818.73DB	.04CR*
PLN	1,496,012.06CR		1,496,012.15DB	.09DB*
THB	333,023.64CR		333,024.11DB	.47DB*
BRL	8,190,484.58CR		8,190,484.83DB	.25DB*
CLP	154,937,588.00CR		154,937,588.00DB	0CR*
IDR	18,204,910,491.87CR		18,204,910,409.76DB	82.11CR*
KRW	236,849,702.00CR		236,849,686.00DB	16.00CR*
PEN	286,309.49CR		286,310.01DB	.52DB*
INR	5,968,352.30CR		5,968,352.20DB	.10CR*
PHP	5,691,443.34CR		5,691,443.43DB	.09DB*

I T E M I Z E D C A S H A C T I V I T Y			
9/02/08	CLS - CURRENCY DELIVERED	9/02/08	USD .85CR
9/02/08	CLS - CURRENCY RECEIVED	9/02/08	JPY 92DB
9/16/08	CURRENCY RECEIVED	9/16/08	EUR 2,192,032.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 3,436,930.81CR
9/16/08	CURRENCY DELIVERED	9/16/08	EUR 2,192,032.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 3,459,136.10DB
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 48,169.38CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 1,092,496.85CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 77,307.51CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,422,146.03CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 228,998.61CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 261,374.85CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,227,536.54CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,092,503.94CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 1,882,285.02CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 84,746.78CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 94,485.86CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 57,940.50CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 47,865.36CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 461,888.52CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 230,068.43CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 229,939.99CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 6,422,415.20CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 26,124,717.40CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 29,265,212.05CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 4,690,866.19CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 15,510,962.61CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 15,494,639.72CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 22,009,897.72CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 9,411,168.04CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 993,352.55CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 68,493,957.73CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 7,734,313.43CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 1,339,200.13CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 20,440,892.17CR

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/17/08	CURRENCY RECEIVED			9/17/08 HUF	1,395,483.84CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	46,645,204.70CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	2,865,804.77CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	4,991,366.50CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	6,111,942.09CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	899,513.87CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	28,599,811.18CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	5,231,307.44CR	
9/17/08	CURRENCY RECEIVED			9/17/08 HUF	91,932,814.93CR	
9/17/08	CURRENCY RECEIVED			9/17/08 MXN	367,777.22CR	
9/17/08	CURRENCY RECEIVED			9/17/08 MXN	1,705,483.44CR	
9/17/08	CURRENCY RECEIVED			9/17/08 MXN	1,706,049.97CR	
9/17/08	CURRENCY RECEIVED			9/17/08 MXN	145,453.55CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	154,494.61CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	318,664.11CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	19,511.26CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	26,501.86CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	41,158.32CR	
9/17/08	CURRENCY RECEIVED			9/17/08 PLN	935,681.99CR	
9/17/08	CURRENCY RECEIVED			9/17/08 THB	333,024.11CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	38,465.70CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	328,627.15CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	23,504.75CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	11,783.17CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	5,025.22CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	131,554.50CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	131,575.56CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	78,957.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	59,565.94CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	13,304.55CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	420,336.01CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	57,891.02CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	11,294.60CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	130,485.99CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	8,270.78CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	106,702.66CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	162,054.98CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	22,609.64CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	19,704.60CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	27,027.89CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	14,024.90CR	
9/17/08	CURRENCY RECEIVED			9/17/08 TRY	732,568.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	34,461.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	1,208,517.86CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	48,329.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	885,853.20CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	55,127.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	29,954.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	39,218.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	25,059.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	26,403.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	16,724.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	22,188.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	18,242.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,150.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	15,378.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	16,457.00CR	
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/17/08	CURRENCY RECEIVED			9/17/08 USD	13,150.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	39,873.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	23,134.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	8,407.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	14,062.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	17,446.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,243.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	18,431.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	14,774.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	25,805.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	18,616.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	29,923.80CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	23,813.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	6,520.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	8,280.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	7,958.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	3,634.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,539.77CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	11,581.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	27,457.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	19,732.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	44,620.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	19,881.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	10,690.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,817.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	22,683.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	16,911.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,893.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	8,335.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	5,402.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	537,606.50CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	4,514.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	5,391.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	6,570.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	3,800.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	23,130.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	51,111.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	25,344.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	25,008.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	20,261.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	10,596.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	10,361.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	6,860.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	17,976.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	13,663.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	23,630.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	12,552.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	5,241.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	9,670.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	4,202.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	3,744.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	6,492.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	25,279.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	17,157.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	43,155.93CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	18,782.84CR	
9/17/08	CURRENCY RECEIVED			9/17/08 USD	5,037.00CR	
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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9/17/08	CURRENCY RECEIVED			9/17/08	USD			7,968.50CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			4,680.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			7,573.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			6,045.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			16,136.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			4,448.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			6,224.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			10,977.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			16,954.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			18,431.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			15,297.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			6,771.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			26,261.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			36,330.61CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			18,369.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			10,216.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			13,055.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD			23,845.75CR	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			2,024,842.95DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			1,384,993.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			5,486,828.04DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			103,342.49DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			375,022.42DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			110,083.72DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			203,148.85DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			62,250.18DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			287,431.91DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			78,307.30DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			101,483.46DB	
9/17/08	CURRENCY DELIVERED			9/17/08	CZK			115,084.45DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			5,482,972.54DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			192,264,677.42DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			7,733,273.11DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			6,408,938.89DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			4,281,381.11DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			2,729,273.18DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			2,957,560.87DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			2,418,648.76DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			6,256,484.39DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,303,458.27DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			2,676,811.31DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			2,748,498.91DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			3,830,127.77DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			4,432,687.30DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,209,963.85DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			534,903.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,825,563.54DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			4,023,864.54DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			6,690,612.83DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,598,576.19DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			3,378,210.95DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,916,540.58DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			1,246,255.87DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			108,137,340.30DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			8,111,111.26DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			3,234,158.07DB	
9/17/08	CURRENCY DELIVERED			9/17/08	HUF			3,796,041.35DB	
- - - - C O N T I N U E D O N N E X T P A G E - - - -									

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	1,582,553.52DB
9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	6,951,768.67DB
9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	1,281,621.67DB
9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	2,620,647.76DB
9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	5,960,363.55DB
9/17/08	CURRENCY	DELIVERED		9/17/08	HUF	2,163,214.81DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	303,728.01DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	153,889.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	739,693.01DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	55,296.17DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	23,357.19DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	30,476.76DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	11,924.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	42,609.40DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	11,446.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	14,174.69DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	24,951.12DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	60,625.36DB
9/17/08	CURRENCY	DELIVERED		9/17/08	PLN	23,840.30DB
9/17/08	CURRENCY	DELIVERED		9/17/08	THB	151,670.40DB
9/17/08	CURRENCY	DELIVERED		9/17/08	THB	181,353.24DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	1,134,731.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	71,368.63DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	38,672.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	32,923.12DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	28,880.74DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	15,709.95DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	20,886.98DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	16,686.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	29,500.08DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	17,864.32DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	15,384.20DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	18,617.60DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	23,310.08DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	29,921.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	8,195.73DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	9,936.20DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	14,119.24DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	24,164.83DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	24,443.09DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	15,795.71DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	20,807.51DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	6,446.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	632,279.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	4,510.07DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	30,137.52DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	12,390.49DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	21,647.13DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	5,061.79DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	7,808.40DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	30,357.07DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	9,085.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	5,311.86DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	20,175.55DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	22,129.66DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	18,365.21DB
9/17/08	CURRENCY	DELIVERED		9/17/08	TRY	22,391.28DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	40,189.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,818.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	35,024.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	180,613.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	161,261.46DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	250,280.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	29,439.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,960.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,454.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,208.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,309.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	149,539.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,036.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	105,311.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	63,187.99DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	64,368.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,427.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,828.93DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	10,935.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	463,062.96DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	341,736.59DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	51,459.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	48,867.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	3,132.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,878.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,619.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	70,338.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	133,416.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	73,880.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	110,929.18DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	9,067.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	6,988.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	4,963.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	88,872.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	293,298.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	150,293.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	134,909.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	145,092.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	8,720.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,891.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	17,771.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	30,968.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	16,463.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,710.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	13,886.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	15,772.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	22,390.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	18,188.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	38,034.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	11,706.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	5,668.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	176,662.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	USD	131,757.00DB
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/17/08	CURRENCY DELIVERED					9/17/08	USD	123,799.22DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	32,329.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	399,352.11DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	110,002.52DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	557,223.96DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	596,127.04DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
Total Cash							CZK	.04DB**	
Total Cash							EUR	1,206,935.44CR**	
Total Cash							HUF	4,816,738.12CR**	
Total Cash							JPY	92DB**	
Total Cash							MXN	3,924,764.18CR**	
Total Cash							PLN	.09CR**	
Total Cash							THB	.47CR**	
Total Cash							TRY	75,319.16CR**	
Total Cash							USD	2,244,979.50DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
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
9/11/08	B	1,630,465.00CR	17DEC08	AUD/USD		1,282,279.20DB	TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00CR	17DEC08	AUD/USD		32,440.98DB	TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00DB	17DEC08	AUD/USD		6,014.38CR	TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00CR	17DEC08	AUD/USD		72,707.86DB	TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,748.32DB	TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,779.01DB	TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00CR	17DEC08	AUD/USD		6,210.19DB	TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00CR	17DEC08	AUD/USD		135,723.60DB	TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00DB	17DEC08	AUD/USD		1,269,558.53CR	TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00DB	17DEC08	AUD/USD		865,652.51CR	TYPE	.82632600	39,361.61CR USD
Net		181,344.00DB*				224,336.26CR*			
Net Present Value									80,659.45CR* USD
Undiscounted MTM							.78842630		81,359.89CR* USD
9/05/08	S	277,622.13DB	17DEC08	EUR/GBP		224,440.00CR	TYPE	.808437	7,857.79CR USD
Net Present Value									7,857.79CR* USD
Undiscounted MTM							.792421		4,446.34CR* GBP
Undiscounted MTM In Base									7,926.03CR* USD
9/11/08	B	56,643.00CR	17DEC08	EUR/USD		78,334.04DB	TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00CR	17DEC08	EUR/USD		335,023.26DB	TYPE	1.3976890	3,535.59CR USD
C O N T I N U E D O N N E X T P A G E									

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
COMMERCIAL CORP
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
6/05/08	B	782,883.49	CR	17SEP08 USD/SEK	4,759,237.98	DB DELY 6.07911400
6/05/08	S	885,853.20	DB	17SEP08 USD/TRY	1,134,731.00	CR DELY 1.28094
6/05/08	S	55,127.00	DB	17SEP08 USD/TRY	71,368.63	CR DELY 1.29462
Net		940,980.20	DB*		1,206,099.63	CR*
6/05/08	B	170,099.11	CR	17SEP08 USD/ZAR	1,357,551.00	DB DELY 7.9809410
6/05/08	B	13,535.44	CR	17SEP08 USD/ZAR	109,388.01	DB DELY 8.0816000
Net		183,634.55	CR*		1,466,939.01	DB*
6/06/08	B	340,216.94	CR	17SEP08 AUD/USD	322,592.00	DB DELY .94819500
6/06/08	B	340,152.37	CR	17SEP08 AUD/USD	322,592.00	DB DELY .94837500
6/06/08	B	340,046.95	CR	17SEP08 AUD/USD	322,592.00	DB DELY .94866900
6/06/08	B	92,811.97	CR	17SEP08 AUD/USD	88,069.00	DB DELY .94889700
Net		1,113,228.23	CR*		1,055,845.00	DB*
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,155.97	DB DELY 1.5658410
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,189.19	DB DELY 1.5659440
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,208.55	DB DELY 1.5660040
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,293.07	DB DELY 1.5662660
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,323.72	DB DELY 1.5663610
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,325.66	DB DELY 1.5663670
6/06/08	B	258,088.00	CR	17SEP08 EUR/USD	404,288.66	DB DELY 1.5664760
6/06/08	B	322,610.00	CR	17SEP08 EUR/USD	505,437.93	DB DELY 1.5667150
Net		2,516,358.00	CR*		3,941,222.75	DB*
6/06/08	S	9,872.50	DB	17SEP08 GBP/USD	19,302.00	CR DELY 1.9551280
6/06/08	S	315,079.66	DB	17SEP08 NZD/USD	237,784.00	CR DELY .7546790
6/06/08	S	341,854.87	DB	17SEP08 NZD/USD	258,110.00	CR DELY .7550280
Net		656,934.53	DB*		495,894.00	CR*
6/06/08	S	160,358.00	DB	17SEP08 USD/CAD	163,285.01	CR DELY 1.0182530
6/06/08	S	322,650.50	DB	17SEP08 USD/CAD	328,555.00	CR DELY 1.0183000
Net		483,008.50	DB*		491,840.01	CR*
6/06/08	S	322,623.00	DB	17SEP08 USD/CHF	329,491.00	CR DELY 1.0212880
6/06/08	S	322,623.00	DB	17SEP08 USD/CHF	329,492.93	CR DELY 1.0212940
6/06/08	S	645,246.00	DB	17SEP08 USD/CHF	659,050.40	CR DELY 1.0213940
6/06/08	S	322,623.00	DB	17SEP08 USD/CHF	329,561.98	CR DELY 1.0215080
Net		1,613,115.00	DB*		1,647,596.31	CR*
6/06/08	S	48,329.00	DB	17SEP08 USD/HUF	7,733,273.11	CR DELY 160.01310
6/06/08	S	483,964.00	DB	17SEP08 USD/JPY	50,663,045	CR DELY 104.68350
6/06/08	S	483,964.00	DB	17SEP08 USD/JPY	50,667,933	CR DELY 104.69360
6/06/08	S	580,754.08	DB	17SEP08 USD/JPY	60,822,084	CR DELY 104.72950
Net		1,548,682.08	DB*		162,153,062	CR*
6/06/08	S	45,099.28	DB	17SEP08 USD/MXN	473,703.76	CR DELY 10.503577
6/06/08	S	612,980.55	DB	17SEP08 USD/NOK	3,113,083.02	CR DELY 5.0786000
6/06/08	S	612,980.52	DB	17SEP08 USD/NOK	3,113,420.01	CR DELY 5.0791500
6/06/08	S	294,553.13	DB	17SEP08 USD/NOK	1,496,108.99	CR DELY 5.0792500
6/06/08	S	612,980.44	DB	17SEP08 USD/NOK	3,113,909.99	CR DELY 5.0799500
6/06/08	S	612,980.45	DB	17SEP08 USD/NOK	3,115,748.98	CR DELY 5.0829500
Net		2,746,475.09	DB*		13,952,270.99	CR*
6/06/08	S	322,638.00	DB	17SEP08 USD/SEK	1,920,715.64	CR DELY 5.95316000
6/06/08	S	322,638.00	DB	17SEP08 USD/SEK	1,921,047.95	CR DELY 5.95419000
6/06/08	S	322,638.00	DB	17SEP08 USD/SEK	1,921,335.10	CR DELY 5.95508000
6/06/08	S	138,414.00	DB	17SEP08 USD/SEK	824,652.62	CR DELY 5.95787000
Net		1,106,328.00	DB*		6,587,751.31	CR*
6/06/08	S	29,954.00	DB	17SEP08 USD/TRY	38,672.59	CR DELY 1.29106

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

Confidential Treatment Requested by Barclays

Source: eDoc

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/17/08	CURRENCY DELIVERED					9/17/08	USD	123,799.22DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	32,329.00DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	399,352.11DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	110,002.52DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	557,223.96DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	596,127.04DB	
9/17/08	CURRENCY DELIVERED					9/17/08	USD	9,613.86DB	
Total Cash							CZK	.04DB**	
Total Cash							EUR	1,206,935.44CR**	
Total Cash							HUF	4,816,738.12CR**	
Total Cash							JPY	92DB**	
Total Cash							MXN	3,924,764.18CR**	
Total Cash							PLN	.09CR**	
Total Cash							THB	.47CR**	
Total Cash							TRY	75,319.16CR**	
Total Cash							USD	2,244,979.50DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								.38DB*	
CAN DOLLAR								.33DB*	
SWISSFRANC								.17CR*	
CHILE PESO								0CR*	
CZ KORUNA								0CR*	
EURO								1,206,935.94CR*	
POUND STG								.04DB*	
HUN FORINT								4,816,735.62CR*	
J YEN								9DB*	
MEX PESO								3,924,764.32CR*	
NOR KRONE								.11CR*	
NZ DOLLAR								.01DB*	
POL ZLOTY								0CR*	
SW KRONA								.04DB*	
THAI BHAT								0CR*	
NW TR LIRA								75,318.68CR*	
US DOLLAR								2,410,545.02DB*	
SA RAND								.11DB*	
FOREIGN EXCHANGE OPEN POSITIONS									
Date	B/S	Base	Currency	Maturity	Currency Pair	Counter	Amount	Rate	Net Present Value
9/11/08	B	1,630,465.00CR	17DEC08	AUD/USD		1,282,279.20DB	TYPE	.78645000	3,194.54CR USD
9/10/08	B	40,639.00CR	17DEC08	AUD/USD		32,440.98DB	TYPE	.79827200	396.67DB USD
9/05/08	S	7,528.00DB	17DEC08	AUD/USD		6,014.38CR	TYPE	.79893400	78.42CR USD
9/05/08	B	90,711.00CR	17DEC08	AUD/USD		72,707.86DB	TYPE	.80153300	1,178.68DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,748.32DB	TYPE	.80166300	3,171.54DB USD
9/05/08	B	241,683.00CR	17DEC08	AUD/USD		193,779.01DB	TYPE	.80179000	3,201.97DB USD
9/12/08	B	7,684.00CR	17DEC08	AUD/USD		6,210.19DB	TYPE	.80819800	150.61DB USD
9/08/08	B	167,418.00CR	17DEC08	AUD/USD		135,723.60DB	TYPE	.81068700	3,694.76DB USD
9/04/08	S	1,546,507.00DB	17DEC08	AUD/USD		1,269,558.53CR	TYPE	.82092000	49,819.11CR USD
9/04/08	S	1,047,592.00DB	17DEC08	AUD/USD		865,652.51CR	TYPE	.82632600	39,361.61CR USD
Net		181,344.00DB*				224,336.26CR*			
Net Present Value								80,659.45CR*	USD
Undiscounted MTM							.78842630	81,359.89CR*	USD
9/05/08	S	277,622.13DB	17DEC08	EUR/GBP		224,440.00CR	TYPE	.808437	7,857.79CR USD
Net Present Value								7,857.79CR*	USD
Undiscounted MTM							.792421	4,446.34CR*	GBP
Undiscounted MTM In Base								7,926.03CR*	USD
9/11/08	B	56,643.00CR	17DEC08	EUR/USD		78,334.04DB	TYPE	1.3829430	1,663.56CR USD
9/10/08	B	239,698.00CR	17DEC08	EUR/USD		335,023.26DB	TYPE	1.3976890	3,535.59CR USD
CONTINUED ON NEXT PAGE									

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
GBP	9,226,768.81CR		9,226,768.85DB
NZD	10,006,260.00CR		10,006,260.01DB
CAD	7,518,770.94CR		7,518,771.27DB
CHF	13,472,231.07CR		13,472,230.90DB
HUF	419,393,182.03CR		419,393,184.53DB
MXN	27,673,780.33CR		27,673,780.19DB
NOK	28,688,849.46CR		28,688,849.35DB
SEK	58,091,559.55CR		58,091,559.59DB
TRY	2,535,334.13CR		2,535,334.61DB
ZAR	14,195,605.75CR		14,195,605.86DB
CZK	10,332,818.77CR		10,332,818.73DB
PLN	1,496,012.06CR		1,496,012.15DB
THB	333,023.64CR		333,024.11DB
BRL	8,190,484.58CR		8,190,484.83DB
CLP	154,937,588.00CR		154,937,588.00DB
IDR	18,204,910,491.87CR		18,204,910,409.76DB
KRW	236,849,702.00CR		236,849,686.00DB
PEN	286,309.49CR		286,310.01DB
INR	5,968,352.30CR		5,968,352.20DB
PHP	5,691,443.34CR		5,691,443.43DB
			NET

I T E M I Z E D C A S H A C T I V I T Y			
9/02/08	CLS - CURRENCY DELIVERED	9/02/08	USD .85CR
9/02/08	CLS - CURRENCY RECEIVED	9/02/08	JPY 92DB
9/16/08	CURRENCY RECEIVED	9/16/08	EUR 2,192,032.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD 3,436,930.81CR
9/16/08	CURRENCY DELIVERED	9/16/08	EUR 2,192,032.00DB
9/16/08	CURRENCY DELIVERED	9/16/08	USD 3,459,136.10DB
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 48,169.38CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 1,092,496.85CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 77,307.51CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,422,146.03CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 228,998.61CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 261,374.85CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,227,536.54CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 2,092,503.94CR
9/17/08	CURRENCY RECEIVED	9/17/08	CZK 1,882,285.02CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 84,746.78CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 94,485.86CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 57,940.50CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 47,865.36CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 461,888.52CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 230,068.43CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 229,939.99CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 6,422,415.20CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 26,124,717.40CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 29,265,212.05CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 4,690,866.19CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 15,510,962.61CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 15,494,639.72CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 22,009,897.72CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 9,411,168.04CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 993,352.55CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 68,493,957.73CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 7,734,313.43CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 1,339,200.13CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 20,440,892.17CR

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

Confidential Treatment Requested by Barclays

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.							
9/04/08	B	58,988.15	CR 17SEP08	USD/NOK	327,077.00	DB DELY 5.5447920	
9/04/08	B	399,352.11	CR 17SEP08	USD/PLN	935,681.99	DB DELY 2.3430000	
9/04/08	B	1,200,434.46	CR 17SEP08	USD/SEK	7,870,837.01	DB DELY 6.55665700	
9/04/08	B	596,127.04	CR 17SEP08	USD/TRY	732,568.00	DB DELY 1.22887	
9/04/08	S	230,095.28	DB 17SEP08	USD/ZAR	1,816,515.03	CR DELY 7.8946210	
9/05/08	B	9,613.86	CR 17SEP08	USD/THB	333,024.11	DB DELY 34.640000	
- - 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.							
6/05/08	S	2,039,788.45	DB 17SEP08	USD/BRL	3,394,004.00	CR NDF 1.6639000	
6/05/08	S	81,198.51	DB 17SEP08	USD/BRL	135,228.00	CR NDF 1.6654000	
Net		173,824.48	DB*		0	CR*	
6/05/08	S	73,927.85	DB 17SEP08	USD/CLP	35,806,953.00	CR NDF 484.35000	
Net		6,674.64	DB*		0	CR*	
6/05/08	S	844,863.71	DB 17SEP08	USD/IDR	8,105,622,433.87	CR NDF 9594.000	
Net		11,967.41	CR*		0	CR*	
6/05/08	S	118,656.78	DB 17SEP08	USD/KRW	122,032,566.00	CR NDF 1028.45000	
Net		8,588.62	DB*		0	CR*	
6/06/08	S	70,543.58	DB 17SEP08	USD/BRL	117,448.01	CR NDF 1.6649000	
Net		5,744.68	DB*		0	CR*	
6/06/08	S	80,648.00	DB 17SEP08	USD/IDR	768,978,680.00	CR NDF 9535.000	
Net		639.39	CR*		0	CR*	
6/09/08	B	142,895.13	CR 17SEP08	USD/BRL	238,049.00	DB NDF 1.6659000	
Net		11,557.75	CR*		0	CR*	
6/10/08	B	96,657.00	CR 17SEP08	USD/BRL	162,422.42	DB NDF 1.6804000	
Net		7,044.63	CR*		0	CR*	
6/11/08	B	94,175.00	CR 17SEP08	USD/BRL	158,769.63	DB NDF 1.6859000	
6/11/08	B	290,267.00	CR 17SEP08	USD/BRL	489,506.27	DB NDF 1.6864000	
Net		26,772.54	CR*		0	CR*	
6/11/08	B	13,789.00	CR 17SEP08	USD/CLP	6,758,678.00	DB NDF 490.15000	
Net		1,094.74	CR*		0	CR*	
6/12/08	S	28,814.99	DB 17SEP08	USD/BRL	48,219.00	CR NDF 1.6734000	
Net		2,211.40	DB*		0	CR*	
6/12/08	B	241,536.00	CR 17SEP08	USD/IDR	2,294,592,000.00	DB NDF 9500.000	
Net		1,021.29	DB*		0	CR*	
6/12/08	B	21,993.00	CR 17SEP08	USD/KRW	22,888,115.00	DB NDF 1040.70000	
Net		1,348.90	CR*		0	CR*	
6/13/08	S	26,070.00	DB 17SEP08	USD/BRL	43,589.04	CR NDF 1.6720000	
Net		2,020.87	DB*		0	CR*	
6/16/08	S	30,402.00	DB 17SEP08	USD/BRL	50,488.30	CR NDF 1.6606900	
Net		2,546.39	DB*		0	CR*	
6/19/08	S	39,467.00	DB 17SEP08	USD/BRL	64,623.27	CR NDF 1.6374000	
Net		3,812.78	DB*		0	CR*	
6/19/08	S	9,469.93	DB 17SEP08	USD/CLP	4,659,206.00	CR NDF 492.00000	
Net		718.93	DB*		0	CR*	
6/19/08	S	4,019.79	DB 17SEP08	USD/KRW	4,142,916.00	CR NDF 1030.63000	
Net		283.06	DB*		0	CR*	
6/20/08	B	92,758.33	CR 17SEP08	USD/BRL	152,337.01	DB NDF 1.6423000	
Net		8,710.32	CR*		0	CR*	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -							

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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.										
9/02/08	S	131,548.40	DB	17SEP08	USD/SEK		855,950.97	CR DELY	6.50673800	
9/02/08	S	105,501.77	DB	17SEP08	USD/SEK		686,504.03	CR DELY	6.50703800	
9/02/08	S	131,548.35	DB	17SEP08	USD/SEK		856,687.98	CR DELY	6.51234300	
Net		368,598.52	DB*				2,399,142.98	CR*		
9/02/08	S	15,297.00	DB	17SEP08	USD/TRY		18,365.21	CR DELY	1.20057	
9/02/08	S	18,431.00	DB	17SEP08	USD/TRY		22,129.66	CR DELY	1.20067	
Net		33,728.00	DB*				40,494.87	CR*		
9/02/08	B	8,766.27	CR	17SEP08	USD/ZAR		68,381.01	DB DELY	7.8004680	
9/03/08	B	12,383.00	CR	17SEP08	AUD/USD		10,284.56	DB DELY	.83053900	
9/03/08	B	149,948.00	CR	17SEP08	EUR/USD		216,534.66	DB DELY	1.4440650	
9/03/08	B	239,789.00	CR	17SEP08	EUR/USD		346,386.00	DB DELY	1.4445450	
9/03/08	B	239,789.00	CR	17SEP08	EUR/USD		346,388.88	DB DELY	1.4445570	
Net		629,526.00	CR*				909,309.54	DB*		
9/03/08	B	54,412.00	CR	17SEP08	GBP/USD		96,446.96	DB DELY	1.7725310	
9/03/08	S	10,703.00	DB	17SEP08	NZD/USD		7,288.84	CR DELY	.6810090	
9/03/08	S	104,561.95	DB	17SEP08	USD/CAD		111,080.76	CR DELY	1.0623440	
9/03/08	S	13,055.00	DB	17SEP08	USD/HUF		2,163,214.81	CR DELY	165.70010	
9/03/08	B	10,888.00	CR	17SEP08	USD/JPY		1,179,189	DB DELY	108.30170	
9/03/08	S	13,575.00	DB	17SEP08	USD/MXN		141,275.96	CR DELY	10.407069	
9/03/08	S	3,206.00	DB	17SEP08	USD/NOK		17,814.89	CR DELY	5.5567330	
9/03/08	S	10,216.00	DB	17SEP08	USD/PLN		23,840.30	CR DELY	2.3336240	
9/03/08	S	26,443.00	DB	17SEP08	USD/SEK		173,539.72	CR DELY	6.56278500	
9/03/08	S	18,369.00	DB	17SEP08	USD/TRY		22,391.28	CR DELY	1.21897	
9/03/08	B	5,974.00	CR	17SEP08	USD/ZAR		47,273.32	DB DELY	7.9131770	
9/04/08	B	1,047,592.00	CR	17SEP08	AUD/USD		874,895.41	DB DELY	.83514900	
9/04/08	S	460,839.00	DB	17SEP08	EUR/USD		666,882.42	CR DELY	1.4471050	
9/04/08	B	577,442.00	CR	17SEP08	GBP/USD		1,023,804.67	DB DELY	1.7730000	
9/04/08	B	698,455.00	CR	17SEP08	NZD/USD		478,318.05	DB DELY	.6848230	
9/04/08	B	67,474.43	CR	17SEP08	USD/CAD		71,643.00	DB DELY	1.0617800	
9/04/08	S	633,398.97	DB	17SEP08	USD/CHF		701,198.00	CR DELY	1.1070400	
9/04/08	B	110,002.52	CR	17SEP08	USD/CZK		1,882,285.02	DB DELY	17.111290	
9/04/08	B	557,223.96	CR	17SEP08	USD/HUF		91,932,814.93	DB DELY	164.98360	
9/04/08	S	417,491.19	DB	17SEP08	USD/JPY		45,225,776	CR DELY	108.32750	
9/04/08	B	799,400.19	CR	17SEP08	USD/MXN		8,345,738.00	DB DELY	10.440000	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -										

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LEHMAN BROTHERS
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745 7TH AVE
NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value

9/12/08	B	6,602.31	CR	17DEC08	USD/INR	305,819.00	DB NDF	46.320000	
9/12/08	B	44,752.99	CR	17DEC08	USD/KRW	49,832,454.00	DB NDF	1113.50000	
9/12/08	B	2,223.00	CR	17DEC08	USD/MXN	23,816.11	DB DELY	10.713500	
9/12/08	B	6,602.32	CR	17DEC08	USD/PHP	315,987.04	DB NDF	47.860000	
9/12/08	S	37,857.00	DB	17DEC08	USD/SEK	255,469.33	CR DELY	6.74827200	
9/12/08	B	9,553.62	CR	17DEC08	USD/THB	334,949.91	DB DELY	35.060000	
9/12/08	B	19,496.00	CR	17DEC08	USD/ZAR	159,763.87	DB DELY	8.1947000	
09/11/08 As of trade									
9/12/08	S	38,398.00	DB	17DEC08	USD/CLP	20,696,522.00	CR NDF	539.00000	

----- 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.

8/29/08	S	.85	DB	2SEP08	USD/JPY	92	CR DELY	108.77700	
6/26/08	B	2,192,032.00	CR	16SEP08	EUR/USD	3,436,930.81	DB DELY	1.5679200	
7/10/08	S	2,192,032.00	DB	16SEP08	EUR/USD	3,459,136.10	CR DELY	1.5780500	
6/05/08	B	1,512,765.00	CR	17SEP08	AUD/USD	1,425,939.85	DB DELY	.94260500	
6/05/08	B	82,343.00	CR	17SEP08	AUD/USD	77,735.42	DB DELY	.94404400	
Net		1,595,108.00	CR*			1,503,675.27	DB*		
6/05/08	B	347,888.00	CR	17SEP08	EUR/USD	533,550.96	DB DELY	1.5336860	
6/05/08	B	10,150.00	CR	17SEP08	EUR/USD	15,701.07	DB DELY	1.5469030	
Net		358,038.00	CR*			549,252.03	DB*		
6/05/08	S	551,311.00	DB	17SEP08	GBP/USD	1,065,430.01	CR DELY	1.9325390	
6/05/08	S	6,695.00	DB	17SEP08	GBP/USD	12,986.97	CR DELY	1.9398020	
Net		558,006.00	DB*			1,078,416.98	CR*		
6/05/08	B	58,952.00	CR	17SEP08	NZD/USD	44,341.75	DB DELY	.7521670	
6/05/08	B	932,203.00	CR	17SEP08	NZD/USD	701,224.54	DB DELY	.7522230	
Net		991,155.00	CR*			745,566.29	DB*		
6/05/08	B	1,067,317.86	CR	17SEP08	USD/CAD	1,085,030.00	DB DELY	1.0165950	
6/05/08	B	29,752.00	CR	17SEP08	USD/CAD	30,395.24	DB DELY	1.0216200	
Net		1,097,069.86	CR*			1,115,425.24	DB*		
6/05/08	B	16,527.00	CR	17SEP08	USD/CHF	17,184.61	DB DELY	1.0397900	
6/05/08	B	774,803.95	CR	17SEP08	USD/CHF	811,181.00	DB DELY	1.0469500	
Net		791,330.95	CR*			828,365.61	DB*		
6/05/08	S	1,208,517.86	DB	17SEP08	USD/HUF	192,264,677.42	CR DELY	159.09130	
6/05/08	S	34,461.00	DB	17SEP08	USD/HUF	5,482,972.54	CR DELY	159.10660	
Net		1,242,978.86	DB*			197,747,649.96	CR*		
6/05/08	B	80,085.00	CR	17SEP08	USD/JPY	8,445,155	DB DELY	105.45240	
6/05/08	B	2,575,102.35	CR	17SEP08	USD/JPY	271,651,410	DB DELY	105.49150	
Net		2,655,187.35	CR*			280,096,565	DB*		
6/05/08	S	1,210,289.51	DB	17SEP08	USD/MXN	12,625,135.00	CR DELY	10.431500	
6/05/08	S	34,139.00	DB	17SEP08	USD/MXN	356,583.56	CR DELY	10.445050	
Net		1,244,428.51	DB*			12,981,718.56	CR*		
6/05/08	B	22,065.00	CR	17SEP08	USD/NOK	114,156.59	DB DELY	5.1736500	
6/05/08	B	1,369,839.17	CR	17SEP08	USD/NOK	7,135,884.00	DB DELY	5.2092860	
Net		1,391,904.17	CR*			7,250,040.59	DB*		

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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9/03/08	CURRENCY RECEIVED		9/03/08	USD	1,257,334.45CR			
9/03/08	CURRENCY DELIVERED		9/03/08	TRY	1,000,000.00DB			
9/03/08	CURRENCY DELIVERED		9/03/08	TRY	1,500,000.00DB			
9/03/08	CURRENCY DELIVERED		9/03/08	USD	2,942,165.43DB			
9/03/08	CURRENCY DELIVERED		9/03/08	USD	38,572.62DB			
9/03/08	CLS - CURRENCY DELIVERED		9/03/08	USD	131,544.00DB			
9/04/08	CLS - CURRENCY RECEIVED		9/04/08	GBP	6,000,000.00CR			
9/04/08	CLS - CURRENCY DELIVERED		9/04/08	USD	3,622,991.50CR			
9/04/08	CLS - CURRENCY DELIVERED		9/04/08	NOK	20,000,000.00DB			
9/04/08	CLS - CURRENCY DELIVERED		9/04/08	USD	10,642,452.00DB			
9/05/08	CURRENCY RECEIVED		9/05/08	PLN	1,500,000.00CR			
9/05/08	CURRENCY RECEIVED		9/05/08	USD	128,804.50CR			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	USD	2,481,738.21CR			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	USD	10,641,600.00CR			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	USD	3,584,488.60CR			
9/05/08	CLS - CURRENCY DELIVERED		9/05/08	AUD	4,300,000.00DB			
9/05/08	CLS - CURRENCY DELIVERED		9/05/08	GBP	6,000,000.00DB			
9/05/08	CURRENCY DELIVERED		9/05/08	SKK	2,700,000.00DB			
9/05/08	CURRENCY DELIVERED		9/05/08	USD	645,438.34DB			
9/05/08	CLS - CURRENCY RECEIVED		9/05/08	USD	1,193,123.49DB			
9/08/08	CURRENCY RECEIVED		9/05/08	ZAR	19,536,000.00DB			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	363,512.12CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	32,811.32CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	5,000,000.00CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	NOK	27,842,500.00DB			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	SEK	216,640.00DB			
9/11/08	CURRENCY RECEIVED		9/11/08	USD	1,624,432.34CR			
9/17/08	CURRENCY RECEIVED		9/17/08	CZK	140,800,000.00CR			
9/17/08	CURRENCY RECEIVED		9/17/08	CZK	79,200,000.00CR			
9/17/08	CURRENCY RECEIVED		9/17/08	CZK	160,000,000.00CR			
9/17/08	CURRENCY RECEIVED		9/17/08	USD	20,451,099.32CR			
9/17/08	CURRENCY RECEIVED		9/17/08	USD	81,292.62CR			
9/17/08	CURRENCY DELIVERED		9/17/08	MXN	215,800,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	TRY	100,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	9,339,657.06DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	5,117,832.93DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	9,583,179.60DB			
			Total Cash	AUD	4,300,000.00DB**			
			Total Cash	CZK	380,000,000.00CR**			
			Total Cash	EUR	90,000.00CR**			
			Total Cash	GBP	100,000.00DB**			
			Total Cash	MXN	195,800,000.00DB**			
			Total Cash	NOK	35,685,000.00DB**			
			Total Cash	PLN	1,500,000.00CR**			
			Total Cash	SEK	31,783,360.00CR**			
			Total Cash	SKK	2,700,000.00DB**			
			Total Cash	TRY	900,000.00CR**			
			Total Cash	USD	1,425,604.98CR**			
			Total Cash	ZAR	19,536,000.00DB**			
- - - - CLOSING ACCOUNT BALANCES - - - - -								
AUS DOLLAR		0CR*						
BRAZ REAL		0CR*						
CAN DOLLAR		4,700,000.00CR*						
SWISSFRANC		0CR*						
CZ KORUNA		0CR*						
EURO		0CR*						
POUND STG		0CR*						

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

Confidential Treatment Requested by Barclays

Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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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.									
9/03/08	B	4,300,000.00	CR	5SEP08 AUD/USD	3,584,488.60	DB DELY	.83360200		
9/03/08	B	6,000,000.00	CR	5SEP08 GBP/USD	10,641,600.00	DB DELY	1.77360000		
9/03/08	B	645,438.34	CR	5SEP08 USD/PLN	1,500,000.00	DB DELY	2.3240020		
9/03/08	S	128,804.50	DB	5SEP08 USD/SKK	2,700,000.00	CR DELY	20.962000		
9/03/08	S	2,481,738.21	DB	5SEP08 USD/ZAR	19,536,000.00	CR DELY	7.8719020		
9/04/08	S	5,000,000.00	DB	8SEP08 USD/NOK	27,842,500.00	CR DELY	5.5685000		
9/04/08	S	32,811.32	DB	8SEP08 USD/SEK	216,640.00	CR DELY	6.60260000		
9/12/08	S	4,405,286.34	DB	15SEP08 USD/CAD	4,700,000.00	CR DELY	1.0669000		
5/30/08	S	82,317,858.85	DB	17SEP08 USD/SGD	111,800,000.00	CR DELY	1.3581500		
6/11/08	S	20,451,099.32	DB	17SEP08 USD/MXN	215,800,000.00	CR DELY	10.552000		
7/17/08	S	81,292.62	DB	17SEP08 USD/TRY	100,000.00	CR DELY	1.23012		
7/25/08	B	9,339,657.06	CR	17SEP08 USD/CZK	140,800,000.00	DB DELY	15.075500		
8/01/08	B	5,117,832.93	CR	17SEP08 USD/CZK	79,200,000.00	DB DELY	15.475300		
8/01/08	B	113,426.91	CR	17SEP08 USD/ILS	400,000.00	DB DELY	3.526500		
8/27/08	B	9,583,179.60	CR	17SEP08 USD/CZK	160,000,000.00	DB DELY	16.695920		
8/29/08	S	90,556.27	DB	17SEP08 USD/ZAR	700,000.00	CR DELY	7.7300000		
9/12/08	S	9,300,000.00	DB	17SEP08 USD/JPY	1,000,029,000	CR DELY	107.53000		
6/11/08	S	26,014,913.01	DB	25SEP08 USD/TWD	785,000,000.00	CR TYPE	30.175000		
6/04/08	B	21,870,824.05	CR	29SEP08 USD/PHP	982,000,000.00	DB TYPE	44.900000		

- 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 O F N O N - D E L I V E R A B L E F O R W A R D 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.									
8/01/08	B	6,371,455.88	CR	3SEP08 USD/BRL	10,000,000.00	DB NDF	1.5695000		
Net		253,002.62	CR*		0CR*				
8/04/08	S	6,353,240.15	DB	3SEP08 USD/BRL	10,000,000.00	CR NDF	1.5740000		
Net		234,786.89	DB*		0CR*				
8/12/08	S	6,165,228.11	DB	3SEP08 USD/BRL	10,000,000.00	CR NDF	1.6220000		
Net		46,774.85	DB*		0CR*				
8/13/08	B	6,178,560.40	CR	3SEP08 USD/BRL	10,000,000.00	DB NDF	1.6185000		
Net		60,107.14	CR*		0CR*				
8/14/08	S	6,178,560.40	DB	3SEP08 USD/BRL	10,000,000.00	CR NDF	1.6185000		
8/14/08	S	6,148,170.92	DB	3SEP08 USD/BRL	10,000,000.00	CR NDF	1.6265000		
Net		89,824.80	DB*		0CR*				
8/15/08	S	6,071,645.42	DB	3SEP08 USD/BRL	10,000,000.00	CR NDF	1.6470000		
Net		46,807.84	CR*		0CR*				
8/27/08	B	6,155,740.23	CR	3SEP08 USD/BRL	10,000,000.00	DB NDF	1.6245000		

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

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745 7TH AVE
NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

I T E M I Z E D C A S H A C T I V I T Y									
9/04/08	CURRENCY DELIVERED					9/04/08	USD	25,000,000.00	DB
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	JPY	5,522,500.00	CR
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	ZAR	37,822,500.00	CR
9/08/08	CLS - CURRENCY DELIVERED					9/08/08	USD	5,000,000.00	DB
9/08/08	CLS - CURRENCY DELIVERED					9/08/08	USD	50,000,000.00	DB
9/10/08	CURRENCY RECEIVED					9/10/08	TRY	13,330,000.00	CR
9/10/08	CURRENCY RECEIVED					9/10/08	USD	2,619,233.94	CR
9/10/08	CLS - CURRENCY RECEIVED					9/10/08	USD	38,837,500.00	CR
9/10/08	CLS - CURRENCY DELIVERED					9/10/08	EUR	25,000,000.00	DB
9/10/08	CURRENCY DELIVERED					9/10/08	USD	10,000,000.00	DB
9/10/08	CURRENCY DELIVERED					9/10/08	USD	9,102,141.68	DB
9/11/08	CLS - CURRENCY RECEIVED					9/11/08	JPY	1,640,250.00	CR
9/11/08	CURRENCY RECEIVED					9/11/08	USD	21,000.00	CR
9/11/08	CLS - CURRENCY DELIVERED					9/11/08	USD	10,000,000.00	CR
9/11/08	CLS - CURRENCY DELIVERED					9/11/08	USD	23,625,000.00	CR
9/11/08	CLS - CURRENCY RECEIVED					9/11/08	EUR	15,000,000.00	DB
9/11/08	CLS - CURRENCY RECEIVED					9/11/08	JPY	1,101,500.00	DB
9/11/08	CLS - CURRENCY DELIVERED					9/11/08	USD	15,000,000.00	DB
9/12/08	CLS - CURRENCY DELIVERED					9/12/08	JPY	905,587,500	CR
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	25,000,000.00	CR
9/12/08	CLS - CURRENCY DELIVERED					9/12/08	JPY	2,710,000.00	DB
9/12/08	CURRENCY DELIVERED					9/12/08	USD	203,250.00	DB
9/12/08	CURRENCY DELIVERED					9/12/08	USD	203,250.00	DB
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	7,750,000.00	DB
9/15/08	CURRENCY RECEIVED					9/15/08	TRY	23,980,000.00	CR
9/15/08	CURRENCY DELIVERED					9/15/08	USD	20,000,000.00	DB
9/17/08	CLS - CURRENCY RECEIVED					9/17/08	EUR	10,500,000.00	CR
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	JPY	2,954,831,250	CR
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	26,250,000.00	DB
9/17/08	CLS - CURRENCY DELIVERED					9/17/08	USD	14,646,450.00	DB
Total Cash							EUR	29,500,000.00	DB**
Total Cash							JPY	6,669,331,250	DB**
Total Cash							MXN	87,014,300.00	CR**
Total Cash							TRY	3,700,000.00	DB**
Total Cash							USD	92,195,368.82	CR**
Total Cash							ZAR	37,822,500.00	CR**
CLOSING ACCOUNT BALANCES									
SWISSFRANC								0CR*	
EURO								0CR*	
POUND STG		16,800,000.00						0CR*	
INR RUPIAH								0CR*	
J YEN								CR*	
KOREAN WON								0CR*	
MEX PESO								0CR*	
NW TR LIRA								0CR*	
US DOLLAR		30,580,000.00						0DB*	
SA RAND								0CR*	
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
1/25/08	B	25,000,000.00	30JAN13	AUD	JPY	1,630,000,000		65.200000	2,200,609.00
		Exp 1/28/13 10:00 NY	Call/		Euro				CR USD
						Market Rate		9.361742	USD
						Net Market Value @		106.02401	2,200,609.00
									CR USD
1/25/08	B	25,000,000.00	30JAN13	AUD	JPY	1,630,000,000		65.200000	1,856,540.63
		Exp 1/28/13 10:00 NY	Put /		Euro				CR USD
						Market Rate		7.898020	USD
C O N T I N U E D O N N E X T P A G E									

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