

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

----- 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

9/12/08	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	

----- 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	.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*		

----- 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.							
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	

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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.							
6/10/08	B	483,760.00	CR	17SEP08 USD/JPY	51,567,461DB	DELY 106.59720	
Net		1,478,371.00	CR*		157,556,413DB*		
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 - - - - -							

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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.							
6/12/08	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	

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
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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**



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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.						
6/19/08	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
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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.										
6/23/08	S	9,319.00	DB	17SEP08	USD/CAD			9,484.28	CR DELY	1.0177360
6/23/08	B	492,312.37	CR	17SEP08	USD/CHF			515,620.90	DB DELY	1.0473450
6/23/08	B	460,963.00	CR	17SEP08	USD/CHF			482,836.16	DB DELY	1.0474510
6/23/08	B	460,963.00	CR	17SEP08	USD/CHF			483,123.80	DB DELY	1.0480750
Net		1,414,238.37	CR*					1,481,580.86	DB*	
6/23/08	S	39,873.00	DB	17SEP08	USD/HUF			6,256,484.39	CR DELY	156.91030
6/23/08	B	506,640.37	CR	17SEP08	USD/JPY			54,419,458	DB DELY	107.41240
6/23/08	B	460,861.00	CR	17SEP08	USD/JPY			49,503,523	DB DELY	107.41530
6/23/08	B	460,861.00	CR	17SEP08	USD/JPY			49,504,766	DB DELY	107.41800
Net		1,428,362.37	CR*					153,427,747	DB*	
6/23/08	S	29,310.00	DB	17SEP08	USD/MXN			305,326.61	CR DELY	10.417148
6/23/08	S	14,817.00	DB	17SEP08	USD/NOK			77,260.28	CR DELY	5.2143000
6/23/08	B	307,227.35	CR	17SEP08	USD/SEK			1,858,279.99	DB DELY	6.04855000
6/23/08	B	17,768.00	CR	17SEP08	USD/SEK			108,397.33	DB DELY	6.10070500
Net		324,995.35	CR*					1,966,677.32	DB*	
6/23/08	S	23,134.00	DB	17SEP08	USD/TRY			29,500.08	CR DELY	1.27518
6/24/08	S	25,827.00	DB	17SEP08	AUD/USD			24,442.54	CR DELY	.94639500
6/24/08	B	206,237.00	CR	17SEP08	EUR/USD			320,182.74	DB DELY	1.5524990
6/24/08	S	23,132.00	DB	17SEP08	GBP/USD			45,292.90	CR DELY	1.9580190
6/24/08	S	9,677.00	DB	17SEP08	NZD/USD			7,245.00	CR DELY	.7486820
6/24/08	S	501,193.08	DB	17SEP08	USD/CHF			520,063.00	CR DELY	1.0376500
6/24/08	S	460,941.00	DB	17SEP08	USD/CHF			478,363.65	CR DELY	1.0377980
6/24/08	S	460,941.00	DB	17SEP08	USD/CHF			478,369.18	CR DELY	1.0378100
Net		1,423,075.08	DB*					1,476,795.83	CR*	
6/24/08	S	8,407.00	DB	17SEP08	USD/HUF			1,303,458.27	CR DELY	155.04440
6/24/08	S	461,000.00	DB	17SEP08	USD/JPY			49,437,179	CR DELY	107.23900
6/24/08	S	460,997.42	DB	17SEP08	USD/JPY			49,442,803	CR DELY	107.25180
6/24/08	S	434,259.57	DB	17SEP08	USD/JPY			46,577,379	CR DELY	107.25700
Net		1,356,256.99	DB*					145,457,361	CR*	
6/24/08	S	23,768.00	DB	17SEP08	USD/MXN			247,870.60	CR DELY	10.428753
6/24/08	B	7,619.00	CR	17SEP08	USD/NOK			39,240.90	DB DELY	5.1504000
6/24/08	S	39,944.00	DB	17SEP08	USD/SEK			242,128.54	CR DELY	6.06170000
6/24/08	S	14,062.00	DB	17SEP08	USD/TRY			17,864.32	CR DELY	1.27039
6/25/08	B	182,280.00	CR	17SEP08	AUD/USD			172,318.40	DB DELY	.94535000
6/25/08	S	307,006.00	DB	17SEP08	EUR/USD			476,049.64	CR DELY	1.5506200
6/25/08	S	453,140.00	DB	17SEP08	EUR/USD			702,658.37	CR DELY	1.5506430
Net		760,146.00	DB*					1,178,708.01	CR*	
6/25/08	S	162,425.00	DB	17SEP08	GBP/USD			317,670.00	CR DELY	1.9557950
6/25/08	S	184,225.00	DB	17SEP08	GBP/USD			360,333.97	CR DELY	1.9559450
Net		346,650.00	DB*					678,003.97	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

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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.							
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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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.										
6/30/08	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

- - - - - 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.									
7/01/08	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		

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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.							
7/07/08	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	

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Confidential Treatment Requested by Barclays

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
7/14/08	S	34,030.34	DB	17SEP08 AUD/USD	32,780.00	CR DELY .96325800
7/14/08	B	217,529.00	CR	17SEP08 EUR/JPY	36,534,278	DB DELY 167.95130
7/14/08	B	210,740.00	CR	17SEP08 EUR/JPY	35,394,268	DB DELY 167.95230
7/14/08	B	316,110.00	CR	17SEP08 EUR/JPY	53,099,557	DB DELY 167.97810
Net		744,379.00	CR*		125,028,103	DB*
7/14/08	B	210,797.00	CR	17SEP08 GBP/USD	418,008.76	DB DELY 1.9829920
7/14/08	B	210,797.00	CR	17SEP08 GBP/USD	418,034.69	DB DELY 1.9831150
7/14/08	B	210,797.00	CR	17SEP08 GBP/USD	418,059.99	DB DELY 1.9832350
7/14/08	B	90,853.00	CR	17SEP08 GBP/USD	180,197.11	DB DELY 1.9833920
Net		723,244.00	CR*		1,434,300.55	DB*
7/14/08	S	7,249.00	DB	17SEP08 NZD/USD	5,474.16	CR DELY .7551610
7/14/08	B	14,615.00	CR	17SEP08 USD/CAD	14,716.74	DB DELY 1.0069610
7/14/08	S	316,178.00	DB	17SEP08 USD/CHF	321,623.53	CR DELY 1.0172230
7/14/08	S	316,178.00	DB	17SEP08 USD/CHF	321,634.28	CR DELY 1.0172570
7/14/08	S	223,852.04	DB	17SEP08 USD/CHF	227,754.00	CR DELY 1.0174310
7/14/08	S	316,175.80	DB	17SEP08 USD/CHF	321,725.00	CR DELY 1.0175510
Net		1,172,383.84	DB*		1,192,736.81	CR*
7/14/08	S	8,280.00	DB	17SEP08 USD/HUF	1,209,963.85	CR DELY 146.13090
7/14/08	B	94,649.00	CR	17SEP08 USD/JPY	10,029,415	DB DELY 105.96430
7/14/08	S	13,000.51	DB	17SEP08 USD/MXN	135,046.05	CR DELY 10.387750
7/14/08	S	174,302.86	DB	17SEP08 USD/NOK	887,585.02	CR DELY 5.0922000
7/14/08	S	210,765.24	DB	17SEP08 USD/NOK	1,073,321.98	CR DELY 5.0925000
7/14/08	S	210,765.09	DB	17SEP08 USD/NOK	1,073,531.99	CR DELY 5.0935000
Net		595,833.19	DB*		3,034,438.99	CR*
7/14/08	S	7,958.00	DB	17SEP08 USD/TRY	9,936.20	CR DELY 1.24858
7/15/08	S	2,893,671.00	DB	17SEP08 AUD/USD	2,808,741.76	CR DELY .97065000
7/15/08	S	233,470.00	DB	17SEP08 EUR/JPY	38,690,135	CR DELY 165.71780
7/15/08	S	210,346.00	DB	17SEP08 EUR/JPY	34,860,937	CR DELY 165.73140
7/15/08	S	210,346.00	DB	17SEP08 EUR/JPY	34,861,337	CR DELY 165.73330
Net		654,162.00	DB*		108,412,409	CR*
7/15/08	B	210,797.00	CR	17SEP08 GBP/USD	418,043.12	DB DELY 1.9831550
7/15/08	B	68,108.00	CR	17SEP08 GBP/USD	135,863.75	DB DELY 1.9948280
Net		278,905.00	CR*		553,906.87	DB*
7/15/08	B	821,855.00	CR	17SEP08 NZD/USD	628,661.55	DB DELY .7649300
7/15/08	B	1,770,828.34	CR	17SEP08 USD/CAD	1,774,370.00	DB DELY 1.0020000
7/15/08	B	209,103.82	CR	17SEP08 USD/CHF	210,633.00	DB DELY 1.0073130
7/15/08	B	210,632.01	CR	17SEP08 USD/CHF	212,177.00	DB DELY 1.0073350
7/15/08	B	172,298.34	CR	17SEP08 USD/CHF	173,693.10	DB DELY 1.0080950
Net		592,034.17	CR*		596,503.10	DB*
7/15/08	B	105,309.00	CR	17SEP08 USD/HUF	15,494,639.72	DB DELY 147.13500
7/15/08	B	149,539.00	CR	17SEP08 USD/HUF	22,009,897.72	DB DELY 147.18500
7/15/08	B	105,309.00	CR	17SEP08 USD/HUF	15,510,962.61	DB DELY 147.29000
Net		360,157.00	CR*		53,015,500.05	DB*
7/15/08	S	294,905.00	DB	17SEP08 USD/JPY	30,784,808	CR DELY 104.38890
7/15/08	B	105,309.78	CR	17SEP08 USD/MXN	1,096,517.02	DB DELY 10.412300

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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.										
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**

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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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**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.									
7/21/08	B	53,975.00CR	17SEP08	EUR/USD	85,360.76DB	DELY 1.5814870			
7/21/08	S	303,003.00DB	17SEP08	NZD/USD	227,940.37CR	DELY .7522710			
7/21/08	S	279,974.00DB	17SEP08	NZD/USD	210,660.28CR	DELY .7524280			
Net		582,977.00DB*			438,600.65CR*				
7/21/08	B	64,149.00CR	17SEP08	USD/CAD	64,400.46DB	DELY 1.0039200			
7/21/08	S	24,619.00DB	17SEP08	USD/CHF	25,127.51CR	DELY 1.0206550			
7/21/08	S	12,539.77DB	17SEP08	USD/HUF	1,825,563.54CR	DELY 145.58190			
7/21/08	S	197,829.19DB	17SEP08	USD/NOK	1,010,192.01CR	DELY 5.1063850			
7/21/08	S	201,866.47DB	17SEP08	USD/NOK	1,030,990.00CR	DELY 5.1072870			
Net		399,695.66DB*			2,041,182.01CR*				
7/21/08	S	8,682.00DB	17SEP08	USD/SEK	51,874.69CR	DELY 5.97497000			
7/21/08	S	11,581.00DB	17SEP08	USD/TRY	14,119.24CR	DELY 1.21917			
7/22/08	B	36,614.88CR	17SEP08	EUR/USD	57,693.00DB	DELY 1.5756710			
7/22/08	B	12,027.55CR	17SEP08	GBP/USD	23,879.99DB	DELY 1.9854410			
7/22/08	B	12,413.13CR	17SEP08	USD/CAD	12,534.88DB	DELY 1.0098080			
7/22/08	S	43,222.04DB	17SEP08	USD/CHF	44,388.00CR	DELY 1.0269760			
7/22/08	S	27,457.00DB	17SEP08	USD/HUF	4,023,864.54CR	DELY 146.55150			
7/22/08	B	12,402.00CR	17SEP08	USD/JPY	1,323,569DB	DELY 106.72220			
7/22/08	S	20,033.00DB	17SEP08	USD/MXN	203,945.12CR	DELY 10.180458			
7/22/08	S	10,599.00DB	17SEP08	USD/NOK	54,362.47CR	DELY 5.1290190			
7/22/08	B	201,977.04CR	17SEP08	USD/SEK	1,214,291.01DB	DELY 6.01202500			
7/22/08	B	201,977.34CR	17SEP08	USD/SEK	1,214,311.00DB	DELY 6.01211500			
7/22/08	B	201,976.00CR	17SEP08	USD/SEK	1,214,310.01DB	DELY 6.01215000			
7/22/08	B	191,878.22CR	17SEP08	USD/SEK	1,154,595.53DB	DELY 6.01733500			
Net		797,808.60CR*			4,797,507.55DB*				
7/22/08	S	19,732.00DB	17SEP08	USD/TRY	24,164.83CR	DELY 1.22465			
7/23/08	S	10,375.60DB	17SEP08	AUD/USD	9,925.00CR	DELY .95657100			
7/23/08	B	46,450.82CR	17SEP08	EUR/USD	72,728.00DB	DELY 1.5656990			
7/23/08	B	9,322.97CR	17SEP08	GBP/USD	18,562.00DB	DELY 1.9909960			
7/23/08	S	9,368.00DB	17SEP08	NZD/USD	6,971.39CR	DELY .7441710			
7/23/08	S	303,211.00DB	17SEP08	NZD/USD	225,750.60CR	DELY .7445330			
7/23/08	S	404,280.00DB	17SEP08	NZD/USD	301,039.82CR	DELY .7446320			
7/23/08	S	404,280.00DB	17SEP08	NZD/USD	301,053.17CR	DELY .7446650			
Net		1,121,139.00DB*			834,814.98CR*				
7/23/08	B	13,918.00CR	17SEP08	USD/CAD	14,072.77DB	DELY 1.0111200			
7/23/08	B	201,922.00CR	17SEP08	USD/CHF	209,560.71DB	DELY 1.0378300			

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

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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

- - - - 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.							
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
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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.						
8/01/08	S	187,492.98	DB	17SEP08 AUD/USD	173,710.00	CR DELY .92648800
Net		360,558.60	DB*		334,044.91	CR*
8/01/08	S	229,939.99	DB	17SEP08 EUR/CZK	5,486,828.04	CR DELY 23.862000
8/01/08	S	461,888.52	DB	17SEP08 EUR/HUF	108,137,340.30	CR DELY 234.12000
8/01/08	S	230,068.43	DB	17SEP08 EUR/PLN	739,693.01	CR DELY 3.2151000
8/01/08	S	229,025.00	DB	17SEP08 EUR/USD	355,705.83	CR DELY 1.5531310
8/01/08	S	652,974.00	DB	17SEP08 GBP/USD	1,284,954.89	CR DELY 1.9678500
8/01/08	S	1,367,896.00	DB	17SEP08 NZD/USD	986,013.63	CR DELY .7208250
8/01/08	B	169,251.00	CR	17SEP08 USD/CAD	173,931.81	DB DELY 1.0276560
8/01/08	B	198,023.00	CR	17SEP08 USD/CAD	203,514.97	DB DELY 1.0277340
Net		367,274.00	CR*		377,446.78	DB*
8/01/08	B	253,485.67	CR	17SEP08 USD/CHF	265,454.00	DB DELY 1.0472150
8/01/08	B	253,485.10	CR	17SEP08 USD/CHF	265,461.00	DB DELY 1.0472450
8/01/08	B	253,484.83	CR	17SEP08 USD/CHF	265,481.00	DB DELY 1.0473250
8/01/08	B	253,485.72	CR	17SEP08 USD/CHF	265,487.00	DB DELY 1.0473450
8/01/08	B	102,237.00	CR	17SEP08 USD/CHF	107,158.38	DB DELY 1.0481370
Net		1,116,178.32	CR*		1,169,041.38	DB*
8/01/08	S	223,825.00	DB	17SEP08 USD/JPY	23,994,487	CR DELY 107.20200
8/01/08	S	223,821.93	DB	17SEP08 USD/JPY	23,997,426	CR DELY 107.21660
8/01/08	S	33,801.00	DB	17SEP08 USD/JPY	3,624,714	CR DELY 107.23690
Net		481,447.93	DB*		51,616,627	CR*
8/01/08	S	714,818.34	DB	17SEP08 USD/MXN	7,173,202.00	CR DELY 10.035000
8/01/08	B	166,526.85	CR	17SEP08 USD/NOK	858,920.51	DB DELY 5.1578500
8/01/08	B	169,062.82	CR	17SEP08 USD/NOK	872,073.03	DB DELY 5.1582780
Net		335,589.67	CR*		1,730,993.54	DB*
8/01/08	B	164,139.57	CR	17SEP08 USD/SEK	1,000,539.01	DB DELY 6.09566000
8/01/08	S	4,514.00	DB	17SEP08 USD/THB	151,670.40	CR DELY 33.600000
8/01/08	S	537,606.50	DB	17SEP08 USD/TRY	632,279.00	CR DELY 1.17610
8/01/08	S	652,727.87	DB	17SEP08 USD/ZAR	4,808,124.04	CR DELY 7.3662000
8/04/08	S	233,377.82	DB	17SEP08 EUR/GBP	185,530.00	CR DELY .794977
8/04/08	S	273,030.86	DB	17SEP08 EUR/GBP	217,071.00	CR DELY .795042
Net		506,408.68	DB*		402,601.00	CR*
8/04/08	S	23,384.00	DB	17SEP08 EUR/USD	36,425.19	CR DELY 1.5576970
8/04/08	B	36,321.40	CR	17SEP08 NZD/USD	26,345.00	DB DELY .7253300
8/04/08	B	3,804.00	CR	17SEP08 USD/CAD	3,927.73	DB DELY 1.0325260
8/04/08	S	16,443.00	DB	17SEP08 USD/CHF	17,183.10	CR DELY 1.0450100
8/04/08	B	3,132.00	CR	17SEP08 USD/CZK	48,169.38	DB DELY 15.379750
8/04/08	B	8,878.00	CR	17SEP08 USD/HUF	1,339,200.13	DB DELY 150.84480
8/04/08	B	210,104.00	CR	17SEP08 USD/JPY	22,638,160	DB DELY 107.74740

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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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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
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

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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

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

**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.							
8/12/08	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*	

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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.							
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
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.						
8/18/08	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

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Confidential Treatment Requested by Barclays

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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
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 - - - -						

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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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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	
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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.									
8/27/08	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		

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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.							
8/29/08	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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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
COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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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.							
9/04/08	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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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.											
6/20/08	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 - - - -

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

- - 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 - - - -

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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.							
8/01/08	S	4,511.57	DB	17SEP08 USD/INR	192,156.79	CR NDF	42.592000
Net		328.79	DB*			0CR*	
8/01/08	S	4,511.58	DB	17SEP08 USD/PHP	199,908.11	CR NDF	44.310000
Net		282.06	DB*			0CR*	
8/04/08	B	1,683.00	CR	17SEP08 USD/BRL	2,662.84	DB NDF	1.5822000
Net		213.85	CR*			0CR*	
8/04/08	S	492,437.35	DB	17SEP08 USD/IDR	4,486,104,262.00	CR NDF	9110.000
Net		18,219.14	DB*			0CR*	
8/04/08	S	6,981.34	DB	17SEP08 USD/INR	297,126.00	CR NDF	42.560000
Net		513.64	DB*			0CR*	
8/04/08	S	64,642.21	DB	17SEP08 USD/KRW	65,805,769.00	CR NDF	1018.00000
Net		5,288.22	DB*			0CR*	
8/04/08	S	7,030.05	DB	17SEP08 USD/PEN	19,485.01	CR NDF	2.771675
Net		478.04	DB*			0CR*	
8/04/08	S	6,982.05	DB	17SEP08 USD/PHP	310,422.00	CR NDF	44.460000
Net		414.36	DB*			0CR*	
8/05/08	B	257,670.23	CR	17SEP08 USD/BRL	410,211.01	DB NDF	1.5920000
Net		31,346.91	CR*			0CR*	
8/05/08	B	116,996.67	CR	17SEP08 USD/CLP	59,931,544.00	DB NDF	512.25000
8/05/08	S	11,988.00	DB	17SEP08 USD/CLP	6,161,832.00	CR NDF	514.00000
Net		4,017.51	CR*			0CR*	
8/05/08	S	35,565.03	DB	17SEP08 USD/IDR	323,641,773.00	CR NDF	9100.000
Net		1,353.43	DB*			0CR*	
8/05/08	S	107,890.66	DB	17SEP08 USD/INR	4,574,563.98	CR NDF	42.400000
Net		8,313.73	DB*			0CR*	
8/05/08	S	88,496.94	DB	17SEP08 USD/PEN	246,109.99	CR NDF	2.781000
Net		5,740.29	DB*			0CR*	
8/06/08	B	94,042.00	CR	17SEP08 USD/BRL	150,222.69	DB NDF	1.5974000
Net		11,160.52	CR*			0CR*	
8/06/08	B	159,384.01	CR	17SEP08 USD/IDR	1,456,769,851.00	DB NDF	9140.000
Net		5,391.43	CR*			0CR*	
8/06/08	B	21,250.87	CR	17SEP08 USD/INR	895,724.17	DB NDF	42.150000
Net		1,753.17	CR*			0CR*	
8/06/08	B	15,154.34	CR	17SEP08 USD/KRW	15,407,721.00	DB NDF	1016.72000
Net		1,257.23	CR*			0CR*	
8/06/08	B	21,251.28	CR	17SEP08 USD/PHP	932,081.14	DB NDF	43.860000
8/06/08	S	107,890.31	DB	17SEP08 USD/PHP	4,752,568.16	CR NDF	44.050000
Net		5,807.82	DB*			0CR*	
8/07/08	S	21,323.00	DB	17SEP08 USD/BRL	34,161.58	CR NDF	1.6021000
Net		2,475.23	DB*			0CR*	
8/07/08	S	6,711.92	DB	17SEP08 USD/CLP	3,443,483.00	CR NDF	513.04000
Net		244.31	DB*			0CR*	
8/07/08	S	3,800.00	DB	17SEP08 USD/IDR	34,735,800.00	CR NDF	9141.000
Net		128.14	DB*			0CR*	
8/08/08	S	52,666.00	DB	17SEP08 USD/BRL	85,782.38	CR NDF	1.6288000
Net		5,337.79	DB*			0CR*	
8/08/08	S	19,878.00	DB	17SEP08 USD/IDR	183,456,050.00	CR NDF	9229.100
Net		485.18	DB*			0CR*	
8/11/08	S	12,474.28	DB	17SEP08 USD/CLP	6,494,484.00	CR NDF	520.63000
Net		276.23	DB*			0CR*	
8/11/08	B	218,714.33	CR	17SEP08 USD/IDR	2,024,201,124.00	DB NDF	9255.000
Net		4,739.58	CR*			0CR*	
8/11/08	B	27,326.94	CR	17SEP08 USD/INR	1,154,645.20	DB NDF	42.253000
Net		2,193.17	CR*			0CR*	
8/11/08	B	26,442.11	CR	17SEP08 USD/PHP	1,175,616.21	DB NDF	44.460000
Net		1,569.24	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
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 2.890000
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*

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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	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		NET	
						USD	118,667,420.89	CR	118,832,986.14	DB	165,565.25
						JPY	2,072,154,766	CR	2,072,154,683	DB	83
						EUR	19,453,031.48	CR	19,453,030.98	DB	.50
						AUD	13,483,718.04	CR	13,483,718.42	DB	.38
- - - - - 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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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 - - - -

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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 - - - -						

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LEHMAN BROTHERS
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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 - - - -						

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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
COMMERCIAL CORP
745 7TH AVE
NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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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 - - - -						

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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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9/17/08	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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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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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.							
6/05/08	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

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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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 Net Liquidating Market Value 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	

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

----- 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

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

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

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

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
9/11/08	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	

9/12/08	B	09/11/08 Trade expired	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	

9/12/08	B	09/11/08 Trade expired	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
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

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	45,500.00DB*
					Recap of Realized Gains/Losses	USD	91,750.00DB

					Foreign Exchange Settlement Summary		
					CURR	LONG	SHORT
					USD	10,000,000.00CR	10,000,000.00CR
					JPY	1,066,500,000DB	1,066,500,000DB
							NET
							20,000,000.00CR*
							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 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
EUR	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	Commission	Fees
	Profit and Loss	Long Premium	Short Premium		
MTD USD	0CR	91,750.00DB	0CR	0CR	0CR
Net USD	0CR*	91,750.00DB*	0CR*	0CR*	0CR*

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**FUTURES/FOREIGN EXCHANGE
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Foreign Exchange Settlement Summary				
	CURR	LONG	SHORT	NET
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		0CR*
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	0CR*
MEX PESO	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	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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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	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

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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
9/15/08	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	

----- 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	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*	

----- 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	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	

----- 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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- - 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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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		14,199.51DB*			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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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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US NON-SEGREGATED ACCOUNT

----- 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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				Foreign Exchange Settlement Summary			
				CURR	LONG	SHORT	NET
RUB				11,110,000.00CR		11,110,000.00DB	0CR*
TWD				9,800,000.00CR		9,800,000.00DB	0CR*
INR				15,800,000.00CR		15,800,000.00DB	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	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

- - - - 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 - - - - -

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	247,459.13	CR 18MAR09	USD/CNY	1,680,000.00	DB NDF 6.7890000	
9/08/08	S	81,039.76	DB 18MAR09	USD/CNY	530,000.00	CR NDF 6.5400000	
9/08/08	S	90,103.85	DB 18MAR09	USD/CNY	590,000.00	CR NDF 6.5480000	
9/08/08	S	84,668.88	DB 18MAR09	USD/CNY	560,000.00	CR NDF 6.6140000	
09/02/08		Trade cancelled					
9/08/08	B	247,459.13	CR 18MAR09	USD/CNY	1,680,000.00	DB 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	1,137,192.01	DB 17SEP08	USD/JPY	117,000,000	CR DELY 102.88500	
5/21/08	S	130,000.00	DB 17SEP08	EUR/USD	203,339.50	CR DELY 1.5641500	
5/21/08	S	280,000.00	DB 17SEP08	GBP/USD	544,459.72	CR DELY 1.9444990	
5/21/08	S	204,098.16	DB 17SEP08	USD/JPY	21,000,000	CR DELY 102.89166	
5/28/08	B	350,000.00	CR 17SEP08	AUD/USD	330,385.30	DB 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	193,639.58	DB 17SEP08	USD/CNY	1,370,000.00	CR NDF 7.0750000	
Net		6,483.12	CR*		0CR*		
4/29/08	B	77,542.06	CR 17SEP08	USD/CNY	530,000.00	DB NDF 6.8350000	
Net		122.33	CR*		0CR*		
5/07/08	B	86,169.13	CR 17SEP08	USD/CNY	590,000.00	DB NDF 6.8470000	
Net		15.10	DB*		0CR*		
5/12/08	B	81,383.52	CR 17SEP08	USD/CNY	560,000.00	DB NDF 6.8810000	
Net		418.46	DB*		0CR*		

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

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

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

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

- - - - - 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 -----			
9/17/08 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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----- 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 180,000.00CR 17SEP08 NZD/USD 119,953.80DB 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 228,975.27DB 17SEP08 USD/CNY 1,620,000.00CR NDF 7.0750000
Net 7,666.17CR* 0CR*
4/29/08 B 54,133.14CR 17SEP08 USD/CNY 370,000.00DB NDF 6.8350000
Net 85.40CR* 0CR*
5/07/08 B 56,959.25CR 17SEP08 USD/CNY 390,000.00DB NDF 6.8470000
Net 9.99DB* 0CR*
5/12/08 B 55,224.53CR 17SEP08 USD/CNY 380,000.00DB NDF 6.8810000
Net 283.96DB* 0CR*

----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET
AUD 330,000.00CR 330,000.00DB 0CR*
USD 1,604,826.58CR 1,645,953.23DB 41,126.65DB*
NZD 180,000.00CR 180,000.00DB 0CR*
CAD 170,000.00CR 170,000.00DB 0CR*
EUR 220,000.00CR 220,000.00DB 0CR*
GBP 100,000.00CR 100,000.00DB 0CR*
JPY 35,000,000CR 35,000,000DB CR*
CNY 1,620,000.00CR 1,140,000.00DB 480,000.00CR*

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

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

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

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----- 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	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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- - 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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US NON-SEGREGATED ACCOUNT

----- 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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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

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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
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	

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

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

----- 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		

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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 - - - - -

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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- - 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 - - - - -

Confidential Treatment Requested by Barclays

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LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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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
9/24/08	B	375,516.33	26SEP08	EUR/USD	500,000.00	1.3315000	
	Exp	9/24/08 10:00	NY	Call/		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 /		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/		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 /		5/27/08	
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.							
9/01/08	S	658,978.57	2SEP08	EUR/USD	999,999.97	CR DELY 1.5175000	
9/05/08	S	527,182.86	9SEP08	EUR/USD	800,000.00	CR DELY 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/		9/11/08	22,600.00
							DB EUR
						Net Amount Due	EUR 22,600.00
9/09/08	S	749,063.67	11MAR09	EUR/USD	1,000,000.00	1.3350000	
	Exp	3/09/09 10:00	NY	Call/		9/11/08	45,200.00
							CR EUR
						Net Amount Due	EUR 45,200.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	S	34,148.34	12SEP08	EUR/USD	50,000.00	CR DELY 1.4642000	
9/11/08	S	298,076.92	15SEP08	EUR/USD	465,000.00	CR DELY 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/		9/15/08	950.00
							CR EUR
						Net Amount Due	EUR 950.00
9/11/08	B	73,800.74	14OCT08	EUR/USD	100,000.00	1.3550000	
	Exp	10/10/08 10:00	NY	Put /		9/15/08	500.00
							DB EUR
						Net Amount Due	EUR 500.00
9/11/08	S	71,684.59	12NOV08	EUR/USD	100,000.00	1.3950000	
	Exp	11/10/08 10:00	NY	Call/		9/15/08	1,200.00
							CR EUR
						Net Amount Due	EUR 1,200.00
9/11/08	B	73,800.74	12NOV08	EUR/USD	100,000.00	1.3550000	
	Exp	11/10/08 10:00	NY	Put /		9/15/08	850.00
							DB EUR
						Net Amount Due	EUR 850.00
9/11/08	S	71,684.59	12DEC08	EUR/USD	100,000.00	1.3950000	
	Exp	12/10/08 10:00	NY	Call/		9/15/08	1,400.00
							CR EUR
						Net Amount Due	EUR 1,400.00
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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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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**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.							
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							

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

CHILE 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
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	

- - - - - 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
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	

- - 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
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	NET
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*

- - - - - 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
9/02/08	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

- - - - - 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.

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*				OCR*	
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*				OCR*	
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*				OCR*	

				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		OCR*
	MXN	800,000.00CR		800,000.00DB		OCR*
	SGD	550,000.00CR		550,000.00DB		OCR*
	AUD	230,000.00CR		230,000.00DB		OCR*
	EUR	40,000.00CR		40,000.00DB		OCR*
	TRY	100,000.00CR		100,000.00DB		OCR*
	CNY	5,500,000.00CR		3,520,000.00DB		1,980,000.00CR*
	RUB	2,820,000.00CR		2,820,000.00DB		OCR*
	TWD	2,300,000.00CR		2,300,000.00DB		OCR*
	INR	3,760,000.00CR		3,760,000.00DB		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	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	OCR**
	Total Cash EUR	OCR**
	Total Cash JPY	CR**
	Total Cash SGD	OCR**
	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 - - - - -

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.

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*				OCR*	
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*				OCR*	
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*				OCR*	

		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		OCR*
MXN	800,000.00CR	800,000.00DB		OCR*
SGD	550,000.00CR	550,000.00DB		OCR*
AUD	230,000.00CR	230,000.00DB		OCR*
EUR	40,000.00CR	40,000.00DB		OCR*
TRY	100,000.00CR	100,000.00DB		OCR*
CNY	5,500,000.00CR	3,520,000.00DB		1,980,000.00CR*
RUB	2,820,000.00CR	2,820,000.00DB		OCR*
TWD	2,300,000.00CR	2,300,000.00DB		OCR*
INR	3,760,000.00CR	3,760,000.00DB		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	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
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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	OCR**
	Total Cash EUR	OCR**
	Total Cash JPY	CR**
	Total Cash SGD	OCR**
	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 - - - - -

Confidential Treatment Requested by Barclays

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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 - - - - -

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

LBEX-LL 3371143

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		
9/02/08	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

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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			

- - - - 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
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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	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					
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 - - - - -

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.

[illegible]

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 - - - - -

LBEX-LL 3371147

LEHMAN BROTHERS
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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
				NZD	5,068,167.48	CR
				USD	17,436,914.33	CR
					4,257,361.95	DB
						NET
						5,068,167.48
						13,179,552.38

- - - - - 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

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
SGD		0CR	4,669,158.06DB
EUR	881,000.00CR		3,869,637.55DB
HUF	23,624,063.11CR		204,832,500.00DB
ILS	1,606,183.05CR		0CR
ZAR		0CR	34,910,551.36DB
BRL		0CR	4,049,038.52DB
INR		0CR	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
7/29/08	S	3,573,545.37DB 4NOV08 USD/BRL	5,750,906.56CR TYPE
		Rate	1.6093000
		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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Confidential Treatment Requested by Barclays

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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

- - - - - 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 - - - - -

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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

- - - - - 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 0CR*
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
745 7TH AVE
NEW YORK, NY 10019

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

Confidential Treatment Requested by Barclays

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

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9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	22,342,500.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	11,689,440.00CR
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	AUD	15,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	AUD	15,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	AUD	10,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	21,500,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	15,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	8,400,000.00DB
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP	10,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	NZD	25,000,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	335,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	579,375.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD	76,500.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	40,215,500.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	30,000,000.00CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	35,750,000.00CR
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	3,095,250,000CR
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	15,000,000.00DB
9/16/08	CURRENCY DELIVERED			9/16/08	USD	911,250.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	63,152,375.00DB
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	42,000,000.00DB
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	JPY	3,859,200,000CR
9/17/08	CLS - CURRENCY DELIVERED			9/17/08	USD	36,000,000.00DB
9/19/08	CURRENCY DELIVERED			9/19/08	USD	2,604,501.61DB
				Total Cash	AUD	1,500,000.00DB**
				Total Cash	CAD	36,612,500.00DB**
				Total Cash	CHF	80,948,050.00CR**
				Total Cash	EUR	30,920,203.25DB**
				Total Cash	GBP	33,150,000.00CR**
				Total Cash	JPY	4,749,637,499DB**
				Total Cash	MXN	166,237,500.00CR**
				Total Cash	NZD	10,000,000.00DB**
				Total Cash	PLN	139,737,500.00CR**
				Total Cash	USD	65,419,435.45DB**
- - - - 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

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LEHMAN BROTHERS
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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			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

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

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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.									
9/09/08	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		385,500.00CR AUD
								Net Amount Due	AUD 385,500.00CR*
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		2,132,500.00DB USD
								Net Amount Due	USD 2,132,500.00DB*
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		110,500.00DB USD
								Net Amount Due	USD 110,500.00DB*
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		130,500.00CR USD
								Net Amount Due	USD 130,500.00CR*
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		1,185,000.00DB 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		362,125.00DB USD
								Net Amount Due	USD 1,547,125.00DB*
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		362,125.00DB 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		1,650,000.00CR USD
								Net Amount Due	USD 1,287,875.00CR*
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		362,500.00CR USD
								Net Amount Due	USD 362,500.00CR*
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		383,750.00CR USD
								Net Amount Due	USD 383,750.00CR*
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		69,500.00DB USD
								Net Amount Due	USD 69,500.00DB*
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		157,875.00CR EUR
								Net Amount Due	EUR 157,875.00CR*
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		152,625.00CR EUR
								Net Amount Due	EUR 152,625.00CR*
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		1,022,500.00DB 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		316,350.00CR USD
- - - - - 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.									
							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	28,000,000.00	16SEP08	USD/JPY		2,992,080,000	106.86000	DB DELY	
9/11/08	S	15,000,000.00	16SEP08	USD/JPY		1,618,500,000	107.90000	CR DELY	
Net		13,000,000.00	CR*			1,373,580,000		DB*	
9/11/08	S	10,000,000.00	16SEP08	USD/KRW		10,013,500,000.00	1001.35000	CR DELY	
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	50,000,000.00	16SEP08	EUR/USD		71,325,000.00	1.4265000	CR DELY	
6/23/08	B	76,000,000.00	17SEP08	USD/JPY		8,128,275,999	106.95100	DB DELY	
9/12/08	S	100,000,000.00	17SEP08	USD/JPY		10,700,000,000	107.00000	CR DELY	
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	10,000,000.00	19SEP08	USD/TRY		12,875,000.00	1.28750	DB TYPE	
3/14/08	S	20,000,000.00	19SEP08	USD/MXN		220,270,000.00	11.013500	CR TYPE	
8/18/08	B	2,500,000.00	22SEP08	USD/ARS		7,643,750.00	3.0575000	DB TYPE	
8/19/08	S	5,000,000.00	22SEP08	USD/CLP		2,608,750,000.00	521.75000	CR TYPE	
8/20/08	S	3,000,000.00	22SEP08	USD/CLP		1,555,500,000.00	518.50000	CR TYPE	
8/21/08	B	3,000,000.00	25SEP08	USD/CLP		1,560,750,000.00	520.25000	DB TYPE	
8/27/08	B	6,600,000.00	26SEP08	USD/MXN		67,184,700.00	10.179500	DB TYPE	
8/27/08	B	7,000,000.00	26SEP08	USD/MXN		71,295,000.00	10.185000	DB TYPE	
Net		13,600,000.00	CR*			138,479,700.00		DB*	
7/25/08	B	15,000,000.00	29SEP08	USD/BRL		23,955,000.00	1.5970000	DB TYPE	
- - - - - 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
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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

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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									
9/11/08	CLS	-	CURRENCY DELIVERED			9/11/08	USD	1,409,760.00	CR
9/11/08	CLS	-	CURRENCY DELIVERED			9/11/08	USD	1,409,760.00	CR
9/11/08	CLS	-	CURRENCY RECEIVED			9/11/08	EUR	1,000,000.00	DB
9/11/08	CLS	-	CURRENCY RECEIVED			9/11/08	EUR	1,000,000.00	DB
9/11/08			CURRENCY DELIVERED			9/11/08	USD	30,617.05	DB
9/12/08	CLS	-	CURRENCY RECEIVED			9/12/08	CHF	319,478.00	CR
9/12/08	CLS	-	CURRENCY DELIVERED			9/12/08	JPY	539,140,000	CR
9/12/08	CLS	-	CURRENCY RECEIVED			9/12/08	EUR	200,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED			9/12/08	USD	5,000,000.00	DB
9/15/08	CLS	-	CURRENCY DELIVERED			9/15/08	GBP	1,000,000.00	CR
9/15/08			CURRENCY RECEIVED			9/15/08	USD	129,351.37	CR
9/15/08	CLS	-	CURRENCY RECEIVED			9/15/08	USD	3,501,380.00	CR
9/15/08	CLS	-	CURRENCY DELIVERED			9/15/08	GBP	2,000,000.00	DB
9/15/08			CURRENCY RECEIVED			9/15/08	USD	87,233.48	DB
9/15/08			CURRENCY RECEIVED			9/15/08	USD	42,117.89	DB
9/15/08			CURRENCY DELIVERED			9/15/08	USD	308,951.91	DB
9/15/08	CLS	-	CURRENCY RECEIVED			9/15/08	USD	1,749,620.00	DB
						Total Cash	AUD	4,000,000.00	CR**
						Total Cash	CAD	1,060,870.00	CR**
						Total Cash	CHF	16,956,868.00	CR**
						Total Cash	EUR	7,950,000.00	DB**
						Total Cash	GBP	9,605,955.00	CR**
						Total Cash	JPY	6,792,260,000	CR**
						Total Cash	NZD	2,000,000.00	DB**
						Total Cash	THB	345,400,000.00	DB**
						Total Cash	USD	80,579,124.06	DB**
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR				.47CR*					
BRAZ REAL				30,400.00CR*					
CAN DOLLAR				0CR*					
SWISSFRANC				0CR*					
CHILE PESO				5,202,500,000.00DB*					
COLOM PESO				5,715,000,000.00CR*					
EURO				3,124,000.00DB*					
POUND STG				0CR*					
HK DOLLAR				290,000.00CR*					
IND RUPEE				0CR*					
J YEN				484,700,000DB*					
NZ DOLLAR				0CR*					
PERU N SOL				14,745,000.00CR*					
THAI BHAT				0CR*					
US DOLLAR				19,676,320.20CR*					
- - - - 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	S	1,168,500.00	DB	31OCT08 EUR/USD	1,709,159.11	CR TYPE 1.4626950	58,926.02	CR	USD
						Net Present Value	58,926.02	CR*	USD
						Undiscounted MTM	1.4120940	59,127.27	CR* USD
11/12/07	B	18,500,000.00	CR	14NOV08 GBP/USD	37,778,295.00	DB TYPE 2.0420700	4,779,822.32	DB	USD
						Net Present Value	4,779,822.32	DB*	USD
						Undiscounted MTM	1.7824283	4803,371.45	DB* USD
11/12/07	B	50,000,000.00	14NOV08	GBP/USD	100,000,000.00	2.0000000	10,821,450.00	CR	USD
Exp 11/12/08 10:00 NY Put /				Euro					
						Market Rate	.2164290		USD
8/26/08	B	3,000,000.00	CR	28AUG09 USD/ARS	10,230,000.00	DB TYPE 3.4100000	111,645.26	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
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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.							
Exp 9/05/08	10:00	NY	Call/	Euro	Premium Amount	9/08/08	83,625.00CR USD
Net Amount Due USD							83,625.00CR*
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	14,310,000.00	CR DELY 1.43100	
9/11/08	B	11,200,000.00	CR	15SEP08 EUR/USD	15,587,040.00	DB DELY 1.3917000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	12,500,000.00	15OCT08	EUR/USD	17,431,250.00	1.3945000	
Exp 10/13/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	259,062.50DB USD
Net Amount Due USD							259,062.50DB*
9/11/08	B	12,500,000.00	15OCT08	EUR/USD	17,431,250.00	1.3945000	
Exp 10/13/08	10:00	NY	Put /	Euro	Premium Amount	9/15/08	275,000.00DB USD
Net Amount Due USD							275,000.00DB*
9/11/08	B	25,000,000.00	15DEC08	EUR/USD	34,675,000.00	1.3870000	
Exp 12/11/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	776,875.00DB USD
9/11/08	S	112,000,000.00	15DEC08	EUR/USD	167,496,000.00	1.4955000	
Exp 12/11/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	422,800.00CR USD
Net Amount Due USD							354,075.00DB*
9/11/08	B	25,000,000.00	15DEC08	EUR/USD	34,675,000.00	1.3870000	
Exp 12/11/08	10:00	NY	Put /	Euro	Premium Amount	9/15/08	833,750.00DB USD
Net Amount Due USD							833,750.00DB*
Recap of Realized Gains/Losses USD							1,638,262.50DB
Foreign Exchange Settlement Summary							
		CURR			LONG	SHORT	NET
		EUR	55,900,000.00	CR	164,500,000.00	DB	108,600,000.00DB*
		USD	241,382,250.00	CR	88,143,370.00	DB	153,238,880.00CR*
		TRY	14,310,000.00	CR		CR	14,310,000.00CR*
ITEMIZED CASH ACTIVITY							
9/08/08	CURRENCY RECEIVED				9/08/08	USD	10,450,080.00CR
9/08/08	CURRENCY DELIVERED				9/08/08	EUR	7,200,000.00DB
9/08/08	CURRENCY DELIVERED				9/08/08	USD	83,625.00DB
9/12/08	CURRENCY RECEIVED				9/12/08	USD	10,000,000.00CR
9/12/08	CURRENCY DELIVERED				9/12/08	TRY	14,310,000.00DB
9/15/08	CURRENCY RECEIVED				9/15/08	USD	15,587,040.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	259,062.50CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	275,000.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	776,875.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	833,750.00CR
9/15/08	CURRENCY DELIVERED				9/15/08	EUR	11,200,000.00DB
9/15/08	CURRENCY DELIVERED				9/15/08	USD	422,800.00DB
Total Cash EUR							18,400,000.00DB**
Total Cash TRY							14,310,000.00DB**
Total Cash USD							37,675,382.50CR**
CLOSING ACCOUNT BALANCES							
EURO							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
CONTINUED ON NEXT PAGE							

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

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 9/05/08	10:00	NY	Call/	Euro	Premium Amount	9/08/08	83,625.00CR USD
Net Amount Due USD							83,625.00CR*
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	14,310,000.00	CR DELY 1.43100	
9/11/08	B	11,200,000.00	CR	15SEP08 EUR/USD	15,587,040.00	DB DELY 1.3917000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	12,500,000.00	15OCT08	EUR/USD	17,431,250.00	1.3945000	
Exp 10/13/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	259,062.50DB USD
Net Amount Due USD							259,062.50DB*
9/11/08	B	12,500,000.00	15OCT08	EUR/USD	17,431,250.00	1.3945000	
Exp 10/13/08	10:00	NY	Put /	Euro	Premium Amount	9/15/08	275,000.00DB USD
Net Amount Due USD							275,000.00DB*
9/11/08	B	25,000,000.00	15DEC08	EUR/USD	34,675,000.00	1.3870000	
Exp 12/11/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	776,875.00DB USD
9/11/08	S	112,000,000.00	15DEC08	EUR/USD	167,496,000.00	1.4955000	
Exp 12/11/08	10:00	NY	Call/	Euro	Premium Amount	9/15/08	422,800.00CR USD
Net Amount Due USD							354,075.00DB*
9/11/08	B	25,000,000.00	15DEC08	EUR/USD	34,675,000.00	1.3870000	
Exp 12/11/08	10:00	NY	Put /	Euro	Premium Amount	9/15/08	833,750.00DB USD
Net Amount Due USD							833,750.00DB*
Recap of Realized Gains/Losses USD							1,638,262.50DB
Foreign Exchange Settlement Summary							
		CURR			LONG	SHORT	NET
		EUR	55,900,000.00	00CR	164,500,000.00	00DB	108,600,000.00DB*
		USD	241,382,250.00	00CR	88,143,370.00	00DB	153,238,880.00CR*
		TRY	14,310,000.00	00CR		00CR	14,310,000.00CR*
ITEMIZED CASH ACTIVITY							
9/08/08	CURRENCY RECEIVED				9/08/08	USD	10,450,080.00CR
9/08/08	CURRENCY DELIVERED				9/08/08	EUR	7,200,000.00DB
9/08/08	CURRENCY DELIVERED				9/08/08	USD	83,625.00DB
9/12/08	CURRENCY RECEIVED				9/12/08	USD	10,000,000.00CR
9/12/08	CURRENCY DELIVERED				9/12/08	TRY	14,310,000.00DB
9/15/08	CURRENCY RECEIVED				9/15/08	USD	15,587,040.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	259,062.50CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	275,000.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	776,875.00CR
9/15/08	CURRENCY RECEIVED				9/15/08	USD	833,750.00CR
9/15/08	CURRENCY DELIVERED				9/15/08	EUR	11,200,000.00DB
9/15/08	CURRENCY DELIVERED				9/15/08	USD	422,800.00DB
Total Cash EUR							18,400,000.00DB**
Total Cash TRY							14,310,000.00DB**
Total Cash USD							37,675,382.50CR**
CLOSING ACCOUNT BALANCES							
EURO							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
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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.							
9/12/08	B	84,479.37	CR	17SEP08 USD/INR	3,870,000.00	DB NDF 45.810000	
Net		1,113.86	CR*			0CR*	
9/12/08	B	229,361.37	CR	17SEP08 USD/RUB	5,890,000.00	DB NDF 25.6800000	
9/12/08	B	227,838.26	CR	17SEP08 USD/RUB	5,860,000.00	DB NDF 25.7200000	
Net		3,615.40	DB*			0CR*	
9/12/08	B	158,829.03	CR	17SEP08 USD/TWD	5,100,000.00	DB NDF 32.110000	
9/12/08	B	155,666.25	CR	17SEP08 USD/TWD	5,000,000.00	DB NDF 32.120000	
Net		450.62	DB*			0CR*	

				Foreign Exchange Settlement Summary		
		CURR		LONG	SHORT	NET
		USD	9,855,758.56	CR	12,176,289.53	DB
		HKD	610,000.00	CR	610,000.00	DB
		GBP	890,000.00	CR	890,000.00	DB
		JPY	207,000,000.00	CR	207,000,000.00	DB
		AUD	330,000.00	CR	330,000.00	DB
		NZD	410,000.00	CR	410,000.00	DB
		SGD	2,490,000.00	CR	2,490,000.00	DB
		EUR	250,000.00	CR	250,000.00	DB
		TRY	360,000.00	CR	360,000.00	DB
		CNY	28,110,000.00	CR	13,520,000.00	DB
		RUB	11,750,000.00	CR	11,750,000.00	DB
		TWD	10,100,000.00	CR	10,100,000.00	DB
		INR	15,870,000.00	CR	15,870,000.00	DB

- - - 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 330,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	EUR 250,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	GBP 890,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	HKD 610,000.00
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	JPY 207,000,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	NZD 410,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 1,080,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 1,410,000.00
9/17/08		CURRENCY RECEIVED		9/17/08	USD 10,757.91
9/17/08		CURRENCY RECEIVED		9/17/08	USD 233,558.91
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 78,507.41
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 574,564.47
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 642,148.28
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 2,011,955.10
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 557,810.45
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 48,680.58
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 302,738.70
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 389,045.75
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 267,941.15
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 1,558,746.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	AUD 330,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	EUR 250,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	GBP 890,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	HKD 610,000.00
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	JPY 207,000,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	NZD 410,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 780,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 880,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 760,000.00
9/17/08	CLS	- CURRENCY RECEIVED		9/17/08	SGD 70,000.00
9/17/08	CLS	- CURRENCY DELIVERED		9/17/08	USD 792,743.75

- - - - 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	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	80,000.00	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	7,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	6,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	6,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	6,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	3,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	5,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	4,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	6,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	417,942.36	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	112,713.73	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	122,003.41	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	121,547.13	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	112,176.37	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	299,788.80	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	166,798.80	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	88,013.50	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	106,078.20	CR		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	AUD	320,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	AUD	180,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	120,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	130,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	130,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	120,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	50,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	60,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	43,000,000	DB		
9/17/08			CURRENCY	DELIVERED	9/17/08	USD	3,356.86	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	30,063.77	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	300,670.80	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	168,998.77	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	65,322.88	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	55,991.04	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	55,991.04	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	56,001.49	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	28,005.97	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	46,628.74	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	37,275.18	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	55,938.84	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	58,059.60	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	155,559.92	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	401,295.00	DB		
						Total Cash	AUD	0CR**		
						Total Cash	CAD	0CR**		
						Total Cash	GBP	0CR**		
						Total Cash	JPY	CR**		
						Total Cash	USD	27,902.40	CR**	
CLOSING ACCOUNT BALANCES										
AUS DOLLAR				0CR*						
CAN DOLLAR				0CR*						
C RENMINBI				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 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	51,987.77	DB	18MAR09	USD/CNY		340,000.00	CR	6.5400000	3,107.19DB 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

- - 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	264,310.95DB	17SEP08	USD/CNY	1,870,000.00CR	NDF	7.0750000
Net	8,849.24CR*			0CR*		
4/29/08 B	93,635.70CR	17SEP08	USD/CNY	640,000.00DB	NDF	6.8350000
Net	147.72CR*			0CR*		
5/07/08 B	99,313.57CR	17SEP08	USD/CNY	680,000.00DB	NDF	6.8470000
Net	17.41DB*			0CR*		
5/12/08 B	95,916.29CR	17SEP08	USD/CNY	660,000.00DB	NDF	6.8810000
Net	493.19DB*			0CR*		
5/19/08 S	286,373.17DB	17SEP08	USD/RUB	6,830,000.00CR	NDF	23.8500000
Net	18,512.18DB*			0CR*		
5/19/08 S	240,685.79DB	17SEP08	USD/TWD	7,300,000.00CR	NDF	30.3300000
Net	13,051.63DB*			0CR*		
5/29/08 S	216,856.28DB	17SEP08	USD/INR	9,340,000.00CR	NDF	43.0700000
Net	13,547.62DB*			0CR*		
9/11/08 S	16,071.30DB	17SEP08	USD/CNY	110,000.00CR	NDF	6.8445000
Net	3.05DB*			0CR*		
9/15/08 B	205,726.87CR	17SEP08	USD/INR	9,340,000.00DB	NDF	45.4000000
Net	2,418.21CR*			0CR*		

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

	CURR	LONG	SHORT	NET
AUD	520,000.00CR		0CR	520,000.00CR*
USD	5,039,909.36CR		5,357,756.27DB	317,846.91DB*
GBP	1,090,000.00CR		1,090,000.00DB	0CR*
CAD	0CR		480,000.00DB	480,000.00DB*
JPY	84,000,000CR		84,000,000DB	CR*
SGD	1,460,000.00CR		1,460,000.00DB	0CR*
TRY	0CR		180,000.00DB	180,000.00DB*
EUR	0CR		55,736.86DB	55,736.86DB*
CZK	1,400,000.00CR		0CR	1,400,000.00CR*
CNY	1,980,000.00CR		1,980,000.00DB	0CR*
RUB	6,830,000.00CR		0CR	6,830,000.00CR*
TWD	7,300,000.00CR		0CR	7,300,000.00CR*
INR	9,340,000.00CR		9,340,000.00DB	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 CAD	480,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 EUR	55,736.86CR
9/17/08 CURRENCY RECEIVED	9/17/08 TRY	180,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	34,209.91CR
9/17/08 CURRENCY DELIVERED	9/17/08 AUD	520,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 CZK	1,400,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 USD	211,858.15DB
	Total Cash AUD	520,000.00DB**
	Total Cash CAD	480,000.00CR**
	Total Cash CZK	1,400,000.00DB**
	Total Cash EUR	55,736.86CR**
	Total Cash TRY	180,000.00CR**
	Total Cash USD	177,648.24DB**

- - - - CLOSING ACCOUNT BALANCES - - - - -
AUS DOLLAR 0CR*
CAN DOLLAR 0CR*
CZ KORUNA 0CR*
EURO 0CR*
POUND STG 0CR*
J YEN CR*
SIN DOLLAR 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

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**FUTURES/FOREIGN EXCHANGE
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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.

5/14/08 S	2,730,000.00DB	17SEP08	NZD/USD	2,036,653.71CR	DELY	.7460270
5/14/08 S	1,503,210.74DB	17SEP08	USD/SGD	2,060,000.00CR	DELY	1.3704000
5/15/08 S	1,700,000.00DB	17SEP08	GBP/USD	3,272,457.50CR	DELY	1.9249750
5/15/08 S	139,693.20DB	17SEP08	USD/ZAR	1,100,000.00CR	DELY	7.8743990
5/20/08 S	1,291,771.56DB	17SEP08	USD/SGD	1,760,000.00CR	DELY	1.3624700
5/20/08 B	432,098.77CR	17SEP08	USD/TRY	560,000.00DB	DELY	1.29600
5/21/08 S	2,000,000.00DB	17SEP08	EUR/USD	3,128,300.00CR	DELY	1.5641500
5/21/08 S	3,110,067.24DB	17SEP08	USD/JPY	320,000,000CR	DELY	102.89166
5/21/08 S	1,340,650.44DB	17SEP08	USD/SGD	1,820,000.00CR	DELY	1.3575500
5/23/08 B	660,000.00CR	17SEP08	AUD/USD	621,601.20DB	DELY	.94182000
5/23/08 S	1,210,000.00DB	17SEP08	EUR/USD	1,894,321.55CR	DELY	1.5655550
5/23/08 S	1,904,296.27DB	17SEP08	USD/JPY	196,000,000CR	DELY	102.92516
5/27/08 S	2,360,000.00DB	17SEP08	EUR/USD	3,686,761.32CR	DELY	1.5621870
9/11/08 B	1,700,000.00CR	17SEP08	GBP/USD	2,977,380.00DB	DELY	1.7514000
9/11/08 B	2,730,000.00CR	17SEP08	NZD/USD	1,771,770.00DB	DELY	.6490000
9/11/08 B	133,010.88CR	17SEP08	USD/ZAR	1,100,000.00DB	DELY	8.2700000
9/15/08 B	5,570,000.00CR	17SEP08	EUR/USD	7,979,025.00DB	DELY	1.4325000
9/15/08 B	7,813,822.28CR	17SEP08	USD/JPY	831,000,000DB	DELY	106.35000
9/15/08 B	3,940,473.69CR	17SEP08	USD/SGD	5,640,000.00DB	DELY	1.4313000

----- 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	1,372,438.16DB	17SEP08	USD/CNY	9,710,000.00CR	NDF	7.0750000
Net	45,949.76CR*			0CR*		
4/29/08 B	539,868.32CR	17SEP08	USD/CNY	3,690,000.00DB	NDF	6.8350000
Net	851.70CR*			0CR*		
5/07/08 B	576,894.99CR	17SEP08	USD/CNY	3,950,000.00DB	NDF	6.8470000
Net	101.12DB*			0CR*		
5/12/08 B	552,245.31CR	17SEP08	USD/CNY	3,800,000.00DB	NDF	6.8810000
Net	2,839.56DB*			0CR*		
5/19/08 S	902,725.37DB	17SEP08	USD/RUB	21,530,000.00CR	NDF	23.8500000
Net	58,355.35DB*			0CR*		
5/19/08 S	2,245,301.68DB	17SEP08	USD/TWD	68,100,000.00CR	NDF	30.330000
Net	121,755.58DB*			0CR*		
5/29/08 S	1,591,043.02DB	17SEP08	USD/BRL	2,700,000.00CR	NDF	1.6970000
Net	101,387.85DB*			0CR*		

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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 -----									
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		2,060,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		1,760,000.00DB	
9/17/08			CURRENCY DELIVERED		9/17/08	USD		432,098.77DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		133,010.88DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		7,813,822.28DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,940,473.69DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		1,894,321.55DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,128,300.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,036,653.71DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,272,457.50DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		3,686,761.32DB	
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	ZAR		1,100,000.00DB	
					Total Cash	AUD		2,880,000.00DB**	
					Total Cash	EUR		0CR**	
					Total Cash	GBP		0CR**	
					Total Cash	HKD	36,590,000.00DB**		
					Total Cash	JPY		CR**	
					Total Cash	NZD		0CR**	
					Total Cash	SGD		0CR**	
					Total Cash	TRY	560,000.00CR**		
					Total Cash	USD	6,425,229.42CR**		
					Total Cash	ZAR		0CR**	
----- CLOSING ACCOUNT BALANCES -----									
AUS DOLLAR			0CR*						
C RENMINBI			0CR*						
EURO			0CR*						
POUND STG			0CR*						
HK DOLLAR			0CR*						
J YEN			CR*						
NZ DOLLAR			0CR*						
SIN DOLLAR			0CR*						
NW TR LIRA			0CR*						
US DOLLAR			0CR*						
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	
4/29/08	S	564,220.18DB	18MAR09		USD/CNY	3,690,000.00CR TYPE	6.5400000	33,722.19DB	USD
5/07/08	S	603,237.63DB	18MAR09		USD/CNY	3,950,000.00CR TYPE	6.5480000	35,373.96DB	USD
5/12/08	S	574,538.86DB	18MAR09		USD/CNY	3,800,000.00CR TYPE	6.6140000	28,346.19DB	USD
9/10/08	B	1,684,979.53CR	18MAR09		USD/CNY	11,440,000.00DB TYPE	6.7894000	41,474.38CR	USD
Net		57,017.14DB*							
					0CR*				
					Net Present Value			55,967.96DB*	USD
					Undiscounted MTM		6.9640270	397,068.90DB*	CNY
					Undiscounted MTM In Base			57,017.13DB*	USD
					Total FX Forward NPV			55,967.96DB*	USD
					Total FX Undiscounted MTM			57,017.13DB*	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	
JPY	CR			CR	CR			CR	
AUD	0CR			0CR	0CR			0CR	
NZD	0CR			0CR	0CR			0CR	
SGD	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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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
HUF	7,000,000.00CR		7,000,000.00DB
JPY	118,000,000.00CR		118,000,000.00DB
MXN	3,000,000.00CR		3,000,000.00DB
SGD	1,050,000.00CR		1,050,000.00DB
ZAR	200,000.00CR		200,000.00DB
TRY	240,000.00CR		240,000.00DB
CNY	3,600,000.00CR		3,600,000.00DB
RUB	6,170,000.00CR		6,170,000.00DB
TWD	4,800,000.00CR		4,800,000.00DB
INR	7,850,000.00CR		7,850,000.00DB
			NET
			OCR*
			CR*
			OCR*
			OCR*
			OCR*
			OCR*
			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	670,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	250,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	170,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	20,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	100,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	480,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	260,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	118,000,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	520,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	530,000.00CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD	5,962.21CR	
9/17/08	CURRENCY RECEIVED			9/17/08	USD	23,055.33CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	33,468.19CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	250,451.18CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	277,291.30CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,146,911.60CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	25,869.60CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	242,207.17CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	93,928.11CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	103,233.65CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	102,847.57CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	93,480.31CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	252,946.80CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	166,798.80CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	31,123.66CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	208,327.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,015,812.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	ZAR	200,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	270,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	180,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	220,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	100,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	110,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	110,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	100,000.00DB	
9/17/08	CURRENCY DELIVERED			9/17/08	EUR	1,605.04DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	20,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	580,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	260,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	118,000,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	340,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	380,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	330,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	250,559.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	168,998.77DB	

- - - - 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
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
HUF	130,000,000.00CR		130,000,000.00DB
JPY	2,286,000,000.00CR		2,286,000,000.00DB
MXN	29,600,000.00CR		29,600,000.00DB
SGD	20,010,000.00CR		20,010,000.00DB
TRY	3,060,000.00CR		3,060,000.00DB
CZK	3,100,000.00CR		3,100,000.00DB
CNY	26,780,000.00CR		93,950,000.00DB
RUB	92,110,000.00CR		92,110,000.00DB
TWD	102,000,000.00CR		102,000,000.00DB
INR	128,760,000.00CR		128,760,000.00DB
			67,170,000.00DB*
			OCR*
			OCR*
			OCR*
			OCR*
			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	12,020,000.00CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	5,650,000.00CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	5,490,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	3,690,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	650,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	4,170,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	7,330,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	500,000.00CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	2,286,000,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	8,530,000.00CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	11,480,000.00CR					
9/17/08			CURRENCY RECEIVED	9/17/08	USD	79,594.42CR					
9/17/08			CURRENCY RECEIVED	9/17/08	USD	534,973.16CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	5,790,615.18CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	4,751,206.22CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	5,326,911.85CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	16,426,106.82CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	4,594,596.58CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,573,630.25CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,580,841.34CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,720,785.68CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,561,360.48CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	5,646,036.50CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	5,458,027.40CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	10,911,599.40CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	11,257,784.88CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	440,067.50CR					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	441,992.50CR					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	6,130,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	5,890,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	2,740,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	2,750,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	2,910,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	2,740,000.00DB					
9/17/08			CURRENCY DELIVERED	9/17/08	EUR	25,629.50DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	7,800,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	8,040,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	250,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	250,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	596,000,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	1,690,000,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	6,450,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	7,300,000.00DB					
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	6,260,000.00DB					
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	6,258,194.16DB					

- - - - 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
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US NON-SEGREGATED ACCOUNT

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

HK DOLLAR 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/10/08	B	191,474.95	CR 18MAR09	USD/CNY	1,300,000.00	DB NDF 6.7894000	
9/11/08	S	2,922.05	DB 17SEP08	USD/CNY	20,000.00	CR NDF 6.8445000	
9/12/08	B	872,130.31	CR 17SEP08	USD/HKD	6,800,000.00	DB DELY 7.7970000	

- - - - - 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.							
11/08/07	S	881,165.73	DB 17SEP08	USD/HKD	6,800,000.00	CR DELY 7.7170500	
9/12/08	B	872,130.31	CR 17SEP08	USD/HKD	6,800,000.00	DB DELY 7.7970000	

- - - - - 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	180,918.73	DB 17SEP08	USD/CNY	1,280,000.00	CR NDF 7.0750000	
Net		6,057.23	CR*		0CR*		
4/29/08	B	61,448.43	CR 17SEP08	USD/CNY	420,000.00	DB NDF 6.8350000	
Net		96.94	CR*		0CR*		
5/07/08	B	65,722.21	CR 17SEP08	USD/CNY	450,000.00	DB NDF 6.8470000	
Net		11.52	DB*		0CR*		
5/12/08	B	62,490.92	CR 17SEP08	USD/CNY	430,000.00	DB NDF 6.8810000	
Net		321.32	DB*		0CR*		
9/11/08	S	2,922.05	DB 17SEP08	USD/CNY	20,000.00	CR NDF 6.8445000	
Net		.55	DB*		0CR*		

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

	CURR	LONG	SHORT	NET
USD	1,061,791.87	CR	1,065,006.51	DB*
HKD	6,800,000.00	CR	6,800,000.00	DB
CNY	1,300,000.00	CR	1,300,000.00	DB

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

9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD	6,800,000.00	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	881,165.73	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD	6,800,000.00	DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD	5,820.78	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	872,130.31	DB
Total Cash				HKD	0CR**
Total Cash				USD	3,214.64

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

HK 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	64,220.18	DB 18MAR09	USD/CNY	420,000.00	CR TYPE 6.5400000	3,838.29
5/07/08	S	68,723.27	DB 18MAR09	USD/CNY	450,000.00	CR TYPE 6.5480000	4,029.94
5/12/08	S	65,013.61	DB 18MAR09	USD/CNY	430,000.00	CR TYPE 6.6140000	3,207.60
9/10/08	B	191,474.95	CR 18MAR09	USD/CNY	1,300,000.00	DB TYPE 6.7894000	4,713.00
Net		6,482.11	DB*		0CR*		
Net Present Value							6,362.83
Undiscounted MTM							45,141.60
Undiscounted MTM In Base							6,482.12

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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		1,576.70	DB*			0CR*	
5/19/08	S	470,440.25	17SEP08	USD/RUB	11,220,000.00	CR NDF 23.8500000	
Net		30,410.91	DB*			0CR*	
5/19/08	S	309,924.17	17SEP08	USD/TWD	9,400,000.00	CR NDF 30.3300000	
Net		16,806.21	DB*			0CR*	
5/29/08	S	357,789.64	17SEP08	USD/INR	15,410,000.00	CR NDF 43.0700000	
Net		22,352.11	DB*			0CR*	
9/11/08	B	204,543.79	17SEP08	USD/CNY	1,400,000.00	DB NDF 6.8445000	
Net		38.84	CR*			0CR*	
9/12/08	B	87,412.59	17SEP08	USD/INR	4,000,000.00	DB NDF 45.7600000	
9/12/08	B	174,672.48	17SEP08	USD/INR	8,000,000.00	DB NDF 45.8000000	
9/12/08	B	74,437.90	17SEP08	USD/INR	3,410,000.00	DB NDF 45.8100000	
Net		1,085.45	CR*			0CR*	
9/12/08	B	218,847.35	17SEP08	USD/RUB	5,620,000.00	DB NDF 25.6800000	
9/12/08	B	217,729.39	17SEP08	USD/RUB	5,600,000.00	DB NDF 25.7200000	
Net		3,452.59	DB*			0CR*	
9/12/08	B	146,371.85	17SEP08	USD/TWD	4,700,000.00	DB NDF 32.1100000	
9/12/08	B	146,326.28	17SEP08	USD/TWD	4,700,000.00	DB NDF 32.1200000	
Net		419.83	DB*			0CR*	
Foreign Exchange Settlement Summary							
			CURR		LONG	SHORT	NET
		USD		8,511,212.97	CR	8,747,922.66	DB*
		HKD		830,000.00	CR	830,000.00	DB
		AUD		1,190,000.00	CR	1,190,000.00	DB
		CAD		580,000.00	CR	580,000.00	DB
		JPY		220,000,000	CR	220,000,000	DB
		SGD		2,260,000.00	CR	2,260,000.00	DB
		NZD		390,000.00	CR	390,000.00	DB
		EUR		322,583.29	CR	321,849.63	DB
		TRY		370,000.00	CR	370,000.00	DB
		CZK		800,000.00	CR	800,000.00	DB
		CNY		7,740,000.00	CR	7,740,000.00	DB
		RUB		11,220,000.00	CR	11,220,000.00	DB
		TWD		9,400,000.00	CR	9,400,000.00	DB
		INR		15,410,000.00	CR	15,410,000.00	DB
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	200,768.33
9/17/08	CURRENCY RECEIVED				9/17/08	USD	35,941.34
9/17/08	CURRENCY DELIVERED				9/17/08	EUR	733.66
					Total Cash	EUR	733.66
					Total Cash	USD	236,709.67
CLOSING ACCOUNT BALANCES							
AUS DOLLAR				0CR*			
CAN DOLLAR				0CR*			
CZ KORUNA				0CR*			
EURO				0CR*			
HK DOLLAR				0CR*			
J YEN				CR*			
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	311,926.61	18MAR09	USD/CNY	2,040,000.00	CR TYPE 6.5400000	18,643.17
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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	JPY	4,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	7,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	6,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	8,000,000	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	573,455.80	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	56,356.87	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	56,309.27	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	65,448.45	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	56,088.19	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	250,198.20	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	299,245.90	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	300,554.90	CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	446,080.00	CR		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	AUD	270,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	60,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	60,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	70,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CAD	60,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	EUR	320,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	170,000.00	DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	170,000.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	59,000,000	DB		
9/17/08	CURRENCY		DELIVERED		9/17/08	USD	4,562.94	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	248,527.60	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	74,654.72	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	83,986.56	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	83,986.56	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	74,668.66	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	37,341.30	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	65,280.24	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	55,912.78	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	74,585.12	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	401,726.00	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	92,316.12	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	659,406.54	DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	216,699.30	DB		
						Total Cash	AUD	0	CR**	
						Total Cash	CAD	0	CR**	
						Total Cash	EUR	0	CR**	
						Total Cash	GBP	0	CR**	
						Total Cash	JPY		CR**	
						Total Cash	USD	69,916.86	DB**	
----- CLOSING ACCOUNT BALANCES -----										
AUS DOLLAR				0	CR*					
CAN DOLLAR				0	CR*					
EURO				0	CR*					
POUND STG				0	CR*					
J YEN					CR*					
US DOLLAR				0	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
4/29/08	S	67,278.29	DB	18MAR09	USD/CNY		440,000.00	CR TYPE	6.5400000	4,021.08 DB USD
5/07/08	S	71,777.64	DB	18MAR09	USD/CNY		470,000.00	CR TYPE	6.5480000	4,209.04 DB USD
5/12/08	S	69,549.44	DB	18MAR09	USD/CNY		460,000.00	CR TYPE	6.6140000	3,431.37 DB USD
9/10/08	B	201,785.14	CR	18MAR09	USD/CNY		1,370,000.00	DB TYPE	6.7894000	4,966.77 CR USD
Net		6,820.23	DB*				0		CR*	
						Net Present Value		6,694.72 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: eDoc

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

**FUTURES/FOREIGN EXCHANGE
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AUS DOLLAR 0CR
CAN DOLLAR 0CR
EURO 0CR
J YEN CR
US DOLLAR 0CR

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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/12/08	S	1,310,000.00	DB	17SEP08 AUD/USD	1,073,138.90	CR DELY .81919000	
9/12/08	B	1,010,000.00	CR	17SEP08 EUR/USD	1,433,016.28	DB DELY 1.4188280	
9/12/08	S	1,139,634.41	DB	17SEP08 USD/CAD	1,210,000.00	CR DELY 1.0617440	
9/12/08	B	1,571,508.28	CR	17SEP08 USD/JPY	169,000,000	DB DELY 107.54000	
9/12/08	B	1,337,792.64	CR	17SEP08 USD/JPY	144,000,000	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.							
5/13/08	S	1,457,938.48	DB	17SEP08 USD/JPY	150,000,000	CR DELY 102.88500	
5/16/08	B	1,310,000.00	CR	17SEP08 AUD/USD	1,227,260.40	DB DELY .93684000	
5/16/08	B	1,212,705.55	CR	17SEP08 USD/CAD	1,210,000.00	DB DELY .9977690	
5/21/08	S	560,000.00	DB	17SEP08 EUR/USD	875,924.00	CR DELY 1.5641500	
5/21/08	S	874,706.41	DB	17SEP08 USD/JPY	90,000,000	CR DELY 102.89166	
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	
9/12/08	S	1,310,000.00	DB	17SEP08 AUD/USD	1,073,138.90	CR DELY .81919000	
9/12/08	B	1,010,000.00	CR	17SEP08 EUR/USD	1,433,016.28	DB DELY 1.4188280	
9/12/08	S	1,139,634.41	DB	17SEP08 USD/CAD	1,210,000.00	CR DELY 1.0617440	
9/12/08	B	1,571,508.28	CR	17SEP08 USD/JPY	169,000,000	DB DELY 107.54000	
9/12/08	B	1,337,792.64	CR	17SEP08 USD/JPY	144,000,000	DB DELY 107.64000	
Net		2,909,300.92	CR*		313,000,000	DB*	

				Foreign Exchange Settlement Summary			
				CURR	LONG	SHORT	NET
	USD		6,775,569.12	CR	6,841,809.18	DB	66,240.06
	JPY		313,000,000	CR	313,000,000	DB	CR*
	AUD		1,310,000.00	CR	1,310,000.00	DB	CR*
	CAD		1,210,000.00	CR	1,210,000.00	DB	CR*
	EUR		1,010,000.00	CR	1,010,000.00	DB	CR*

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9/17/08	CURRENCY RECEIVED	9/17/08	USD	66,240.06	CR
		Total Cash	USD	66,240.06	CR**

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

AUS DOLLAR 0CR*

CAN DOLLAR 0CR*

EURO 0CR*

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Confidential Treatment Requested by Barclays

Source: eDoc

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

Foreign Exchange Settlement Summary									
CURR				LONG		SHORT		NET	
	CAD		530,000.00CR			530,000.00DB			OCR*
	JPY		117,000,000CR			117,000,000DB			CR*
	GBP		540,000.00CR			540,000.00DB			OCR*
	CNY		2,120,000.00CR			2,790,000.00DB		670,000.00DB*	
----- 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		1,336.55DB	
9/17/08	CURRENCY DELIVERED					9/17/08 USD		9,520.49DB	
						Total Cash USD		10,857.04DB**	
----- CLOSING ACCOUNT BALANCES -----									
AUS DOLLAR			OCR*						
CAN DOLLAR			OCR*						
C RENMINBI			OCR*						
POUND STG			OCR*						
J YEN			CR*						
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	137,614.68DB	18MAR09	USD/CNY	900,000.00CR TYPE	6.5400000		8,224.92DB	USD
5/07/08	S	146,609.65DB	18MAR09	USD/CNY	960,000.00CR TYPE	6.5480000		8,597.22DB	USD
5/12/08	S	140,610.83DB	18MAR09	USD/CNY	930,000.00CR TYPE	6.6140000		6,937.36DB	USD
9/10/08	B	410,934.69CR	18MAR09	USD/CNY	2,790,000.00DB TYPE	6.7894000		10,114.81CR	USD
Net		13,900.47DB*			OCR*				
					Net Present Value			13,644.69DB*	USD
					Undiscounted MTM	6.9640270	96,803.25DB*	CNY	
					Undiscounted MTM In Base		13,900.48DB*	USD	
					Total FX Forward NPV			13,644.69DB*	USD
					Total FX Undiscounted MTM			13,900.48DB*	USD
					Total FX Long Option value			OCR*	USD
					Total FX Short Option Value			OCR*	USD
					Net FX Option Value			OCR*	USD
----- Foreign Exchange Position Delta Summary -----									
Curr	Notional	USD Equivalent		Delta Notional		Delta USD Equiv			
AUD	OCR	OCR		OCR		OCR			
CAD	OCR	OCR		OCR		OCR			
JPY	CR	CR		CR		CR			
GBP	OCR	OCR		OCR		OCR			
CNY	OCR	.01DB		OCR		.01DB			
Sum of the Absolute Values:		.01				.01			
----- Foreign Exchange Position Summary -----									
CURR	LONG	SHORT		NET					
USD	410,934.69CR	424,835.16DB		13,900.47DB*					
CNY	2,790,000.00CR	2,790,000.00DB		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			
AUD	OCR			OCR		OCR			
CAD	OCR			OCR		OCR			
CNY	OCR			OCR		OCR			
GBP	OCR			OCR		OCR			
JPY	CR			CR		CR			
USD	OCR			13,644.69DB		13,644.69DB			
Total Value in Base Currency									
USD	OCR			13,644.69DB		13,644.69DB			
----- A C C O U N T V A L U E S U M M A R Y -----									
----- 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
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US NON-SEGREGATED ACCOUNT

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AUS DOLLAR 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
9/12/08	S	110,000.00	DB	17SEP08 AUD/USD	90,110.90	CR DELY .81919000	
9/12/08	B	2,060,000.00	CR	17SEP08 EUR/USD	2,922,785.68	DB DELY 1.4188280	
9/12/08	B	820,000.00	CR	17SEP08 GBP/USD	1,469,414.58	DB DELY 1.7919690	
9/12/08	B	1,683,094.66	CR	17SEP08 USD/JPY	181,000,000	DB DELY 107.54000	
9/12/08	B	1,439,985.14	CR	17SEP08 USD/JPY	155,000,000	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.							
5/12/08	S	820,000.00	DB	17SEP08 GBP/USD	1,590,497.42	CR DELY 1.9396310	
5/13/08	S	1,380,181.76	DB	17SEP08 USD/JPY	142,000,000	CR DELY 102.88500	
5/16/08	B	110,000.00	CR	17SEP08 AUD/USD	102,947.13	DB DELY .93588300	
5/23/08	S	1,200,000.00	DB	17SEP08 EUR/USD	1,878,666.00	CR DELY 1.5655550	
5/23/08	S	1,884,864.67	DB	17SEP08 USD/JPY	194,000,000	CR DELY 102.92516	
5/28/08	S	860,000.00	DB	17SEP08 EUR/USD	1,339,207.48	CR DELY 1.5572180	
9/12/08	S	110,000.00	DB	17SEP08 AUD/USD	90,110.90	CR DELY .81919000	
9/12/08	B	2,060,000.00	CR	17SEP08 EUR/USD	2,922,785.68	DB DELY 1.4188280	
9/12/08	B	820,000.00	CR	17SEP08 GBP/USD	1,469,414.58	DB DELY 1.7919690	
9/12/08	B	1,683,094.66	CR	17SEP08 USD/JPY	181,000,000	DB DELY 107.54000	
9/12/08	B	1,439,985.14	CR	17SEP08 USD/JPY	155,000,000	DB DELY 107.64000	
Net		3,123,079.80	CR*		336,000,000	DB*	

Foreign Exchange Settlement Summary				NET		
CURR	LONG	SHORT				
GBP	820,000.00	CR	820,000.00	DB	0CR*	
USD	8,021,561.60	CR	7,760,193.82	DB	261,367.78	CR*
JPY	336,000,000	CR	336,000,000	DB	0CR*	
AUD	110,000.00	CR	110,000.00	DB	0CR*	
EUR	2,060,000.00	CR	2,060,000.00	DB	0CR*	

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9/17/08 CURRENCY DELIVERED	9/17/08 USD	261,367.78	DB
	Total Cash USD	261,367.78	DB**

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

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

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Confidential Treatment Requested by Barclays

Source: eDoc

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
TRY	350,000.00CR		350,000.00DB
AUD	1,560,000.00CR		1,560,000.00DB
GBP	800,000.00CR		800,000.00DB
NZD	140,000.00CR		140,000.00DB
CAD	1,340,000.00CR		1,340,000.00DB
HKD	950,000.00CR		950,000.00DB
JPY	202,000,000CR		202,000,000DB
SGD	3,140,000.00CR		3,140,000.00DB
ZAR	500,000.00CR		500,000.00DB
CNY	18,710,000.00CR		18,710,000.00DB
INR	15,180,000.00CR		15,180,000.00DB
RUB	10,730,000.00CR		10,730,000.00DB
TWD	9,600,000.00CR		9,600,000.00DB
			NET
			OCR*
			OCR*
			OCR*
			OCR*
			OCR*
			OCR*
			CR*
			OCR*
			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 1,560,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 630,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 710,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 80,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 800,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 950,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 202,000,000CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 140,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 960,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 980,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,200,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 10,451.49CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 59,202.31CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 63,074.67CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,963,357.15CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 612,959.72CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 63,496.91CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 528,452.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 552,465.84CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 309,962.77CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 309,700.96CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 327,242.26CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 308,485.02CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 577,212.62CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 630,128.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 100,912.90CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 721,366.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 124,494.64CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 686,505.30CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 724,867.70CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 91,492.10CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	ZAR 500,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 680,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 110,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 770,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 330,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 330,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 350,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 330,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	EUR 812.32DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 80,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 390,000.00DB

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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	GBP	410,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	HKD	460,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	HKD	490,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	JPY	202,000,000DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	NZD	140,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	840,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	720,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	750,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	830,000.00DB		
9/17/08			CURRENCY DELIVERED			9/17/08	USD	32,206.35DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	626,289.55DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	704,321.97DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	711,587.55DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	722,913.79DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	883,980.50DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	121,841.73DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	61,826.10DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	1,895,823.56DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	1,553,304.80DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	104,443.78DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	1,252,040.40DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	111,945.44DB		
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	ZAR	500,000.00DB		
							Total Cash	AUD	0CR**	
							Total Cash	CAD	0CR**	
							Total Cash	EUR	812.32DB**	
							Total Cash	GBP	0CR**	
							Total Cash	HKD	0CR**	
							Total Cash	JPY	CR**	
							Total Cash	NZD	0CR**	
							Total Cash	SGD	0CR**	
							Total Cash	USD	16,693.56DB**	
							Total Cash	ZAR	0CR**	
- - - - CLOSING ACCOUNT BALANCES - - - - -										
AUS DOLLAR			0CR*							
CAN DOLLAR			0CR*							
EURO			0CR*							
POUND STG			0CR*							
HK DOLLAR			0CR*							
HUN FORINT			0CR*							
J YEN			CR*							
NZ DOLLAR			0CR*							
SIN DOLLAR			0CR*							
NW TR LIRA			0CR*							
US DOLLAR			0CR*							
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
4/29/08	S	695,718.65DB	18MAR09	USD/CNY			4,550,000.00	CR TYPE	6.5400000	41,581.57DB USD
5/07/08	S	710,140.50DB	18MAR09	USD/CNY			4,650,000.00	CR TYPE	6.5480000	41,642.77DB USD
5/12/08	S	677,351.07DB	18MAR09	USD/CNY			4,480,000.00	CR TYPE	6.6140000	33,418.66DB USD
9/10/08	B	2,014,905.59CR	18MAR09	USD/CNY			13,680,000.00	DB TYPE	6.7894000	49,595.23CR USD
Net								68,304.63DB*	0CR*	
							Net Present Value			67,047.77DB* USD
							Undiscounted MTM		6.9640270	475,675.29DB* CNY
							Undiscounted MTM In Base			68,304.63DB* USD
							Total FX Forward NPV			67,047.77DB* USD
- - - - C O N T I N U E D O N N E X T P A G E - - - -										

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ITEMIZED CASH ACTIVITY			
9/17/08 CURRENCY RECEIVED	9/17/08 USD	37,047.58CR	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	250,451.18CR	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	58,001.71CR	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	227,527.95CR	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	481,418.58CR	
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	510,000.00DB	
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	259,063.68DB	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	6,000,000DB	
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	340,000.00DB	
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	310,000.00DB	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	265,560.17DB	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	235,308.60DB	
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	62,416.80DB	
	Total Cash AUD	510,000.00DB**	
	Total Cash CHF	420,000.00CR**	
	Total Cash EUR	69,063.68DB**	
	Total Cash JPY	6,000,000DB**	
	Total Cash SGD	290,000.00DB**	
	Total Cash USD	491,161.43CR**	
CLOSING ACCOUNT BALANCES			
AUS DOLLAR	0CR*		
SWISSFRANC	0CR*		
EURO	0CR*		
J YEN	CR*		
SIN DOLLAR	0CR*		
US DOLLAR	0CR*		
MARGIN REQUIREMENT SUMMARY			
Margin Requirement		Equity	Margin
Initial		Excess/Deficit	Call/Excess
AUD	0CR	0CR	0CR
CHF	0CR	0CR	0CR
EUR	0CR	0CR	0CR
JPY	CR	CR	CR
SGD	0CR	0CR	0CR
USD	0CR	0CR	0CR
Total Value in Base Currency			
USD	0CR	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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
Net						
7/31/08 S		2,800,000.00DB	4SEP08	USD/COP	5,076,400,000.00CR NDF	1813.0000
Net		229,801.02DB*			0CR*	
9/09/08 B		5,000,000.00CR	11SEP08	USD/CLP	2,637,500,000.00DB NDF	527.50000
Net		30,617.05CR*			0CR*	
8/13/08 B		3,000,000.00CR	15SEP08	USD/COP	5,604,000,000.00DB NDF	1868.0000
Net		308,951.91CR*			0CR*	
8/26/08 B		75,000,000.00CR	17SEP08	USD/BRL	123,540,000.00DB NDF	1.6472000
Net		6,840,000.00CR*			0CR*	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	14,246,198.89CR	18,246,198.42DB	3,999,999.53DB*
USD	384,343,752.93CR	270,627,661.17DB	113,716,091.76CR*
EUR	27,200,000.00CR	22,374,000.00DB	4,826,000.00CR*
GBP	16,394,045.00CR	26,000,000.00DB	9,605,955.00DB*
NZD	2,000,000.00CR	0CR	2,000,000.00CR*
CHF	1,104,230.00CR	18,061,098.00DB	16,956,868.00DB*
CAD	0CR	1,060,870.00DB	1,060,870.00DB*
JPY	9,972,300,500CR	17,299,260,500DB	7,326,960,000DB*
THB	345,400,000.00CR	0CR	345,400,000.00CR*
HKD	290,000.00CR	0CR	290,000.00CR*
BRL	167,341,500.00CR	193,088,100.00DB	25,746,600.00DB*
COP	10,791,400,000.00CR	5,604,000,000.00DB	5,187,400,000.00CR*
PEN	14,745,000.00CR	0CR	14,745,000.00CR*
CLP	0CR	7,840,000,000.00DB	7,840,000,000.00DB*

- - I T E M I Z E D C A S H A C T I V I T Y - - - - -						
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR	5,000,000.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR	250,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	2,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	1,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	1,000,000.00CR
9/02/08	CURRENCY RECEIVED			9/02/08	USD	310,573.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	3,661,120.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	1,827,080.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	5,481,390.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	5,481,480.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	1,828,290.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	1,472,090.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	2,952,980.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	867,090.00CR
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	AUD	1,000,000.00DB
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR	1,000,000.00DB
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR	2,000,000.00DB
9/02/08	CURRENCY DELIVERED			9/02/08	GBP	170,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	2,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	1,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	3,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	1,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	GBP	201,295.00DB
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD	7,355,600.00DB

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

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9/11/08	CLS	-	CURRENCY DELIVERED		9/11/08	USD		1,409,760.00	CR
9/11/08	CLS	-	CURRENCY DELIVERED		9/11/08	USD		1,409,760.00	CR
9/11/08	CLS	-	CURRENCY RECEIVED		9/11/08	EUR		1,000,000.00	DB
9/11/08	CLS	-	CURRENCY RECEIVED		9/11/08	EUR		1,000,000.00	DB
9/11/08			CURRENCY DELIVERED		9/11/08	USD		30,617.05	DB
9/12/08	CLS	-	CURRENCY RECEIVED		9/12/08	CHF		319,478.00	CR
9/12/08	CLS	-	CURRENCY DELIVERED		9/12/08	JPY		539,140,000	CR
9/12/08	CLS	-	CURRENCY RECEIVED		9/12/08	EUR		200,000.00	DB
9/12/08	CLS	-	CURRENCY RECEIVED		9/12/08	USD		5,000,000.00	DB
9/15/08	CLS	-	CURRENCY DELIVERED		9/15/08	GBP		1,000,000.00	CR
9/15/08			CURRENCY RECEIVED		9/15/08	USD		129,351.37	CR
9/15/08	CLS	-	CURRENCY RECEIVED		9/15/08	USD		3,501,380.00	CR
9/15/08	CLS	-	CURRENCY DELIVERED		9/15/08	GBP		2,000,000.00	DB
9/15/08			CURRENCY RECEIVED		9/15/08	USD		87,233.48	DB
9/15/08			CURRENCY RECEIVED		9/15/08	USD		42,117.89	DB
9/15/08			CURRENCY DELIVERED		9/15/08	USD		308,951.91	DB
9/15/08	CLS	-	CURRENCY RECEIVED		9/15/08	USD		1,749,620.00	DB
				Total Cash	AUD			4,000,000.00	CR**
				Total Cash	CAD			1,060,870.00	CR**
				Total Cash	CHF			16,956,868.00	CR**
				Total Cash	EUR			7,950,000.00	DB**
				Total Cash	GBP			9,605,955.00	CR**
				Total Cash	JPY			6,792,260,000	CR**
				Total Cash	NZD			2,000,000.00	DB**
				Total Cash	THB			345,400,000.00	DB**
				Total Cash	USD			80,579,124.06	DB**
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								.47	CR*
BRAZ REAL								30,400.00	CR*
CAN DOLLAR									0CR*
SWISSFRANC									0CR*
CHILE PESO								5,202,500,000.00	DB*
COLOM PESO								5,715,000,000.00	CR*
EURO								3,124,000.00	DB*
POUND STG									0CR*
HK DOLLAR								290,000.00	CR*
IND RUPEE									0CR*
J YEN								484,700,000	DB*
NZ DOLLAR									0CR*
PERU N SOL								14,745,000.00	CR*
THAI BHAT									0CR*
US DOLLAR								19,676,320.20	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	
8/27/08	S	1,168,500.00	DB	31OCT08 EUR/USD	1,709,159.11	CR TYPE 1.4626950		58,926.02	CR USD
					Net Present Value			58,926.02	CR* USD
					Undiscounted MTM	1.4120940	59,127.27	CR*	USD
11/12/07	B	18,500,000.00	CR	14NOV08 GBP/USD	37,778,295.00	DB TYPE 2.0420700		4,779,822.32	DB USD
					Net Present Value			4,779,822.32	DB* USD
					Undiscounted MTM	1.7824283	4803,371.45	DB*	USD
11/12/07	B	50,000,000.00		14NOV08 GBP/USD	100,000,000.00	2.0000000		10,821,450.00	CR USD
				Exp 11/12/08 10:00 NY Put / Euro					USD
					Market Rate	.2164290			USD
8/26/08	B	3,000,000.00	CR	28AUG09 USD/ARS	10,230,000.00	DB TYPE 3.4100000		111,645.26	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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9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	206,641.84	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	215,852.18	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	224,394.70	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	205,656.68	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	293,988.50	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	309,157.20	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	305,797.80	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	31,123.66	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	167,280.00	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	ZAR	100,000.00	CR		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	310,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	330,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	330,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	220,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	230,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	240,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	220,000.00	DB		
9/17/08	CURRENCY		DELIVERED	9/17/08	EUR	1,036.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	20,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	120,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	6,330,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	400,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	110,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	22,000,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	83,000,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	310,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	350,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	300,000.00	DB		
9/17/08	CURRENCY		DELIVERED	9/17/08	USD	6,232.27	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	294,250.75	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	310,693.16	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	308,174.22	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	664,589.82	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	139,977.60	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	12,365.22	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	877,114.24	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	139,977.60	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	149,309.44	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	130,670.15	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	56,011.95	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,908.98	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,825.55	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	139,847.10	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	218,981.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	778,512.30	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	ZAR	100,000.00	DB		
				Total Cash	AUD		0CR**		
				Total Cash	CAD		0CR**		
				Total Cash	EUR	1,036.00	DB**		
				Total Cash	HKD		0CR**		
				Total Cash	JPY		CR**		
				Total Cash	SGD		0CR**		
				Total Cash	USD	137,261.88	CR**		
				Total Cash	ZAR		0CR**		
- - - - CLOSING ACCOUNT BALANCES - - - -									
AUS DOLLAR				0CR*					
CAN DOLLAR				0CR*					

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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	2,709.42DB*			0CR*		
5/29/08 S	145,809.15DB	17SEP08	USD/INR	6,280,000.00CR	NDF	43.070000
Net	9,109.11DB*			0CR*		
9/12/08 B	43,706.29CR	17SEP08	USD/INR	2,000,000.00DB	NDF	45.760000
9/12/08 B	43,668.12CR	17SEP08	USD/INR	2,000,000.00DB	NDF	45.800000
9/12/08 B	49,770.79CR	17SEP08	USD/INR	2,280,000.00DB	NDF	45.810000
Net	445.16CR*			0CR*		
9/12/08 B	88,785.05CR	17SEP08	USD/RUB	2,280,000.00DB	NDF	25.680000
9/12/08 B	87,869.36CR	17SEP08	USD/RUB	2,260,000.00DB	NDF	25.720000
Net	1,396.68DB*			0CR*		
9/12/08 B	80,971.66CR	17SEP08	USD/TWD	2,600,000.00DB	NDF	32.110000
9/12/08 B	80,946.45CR	17SEP08	USD/TWD	2,600,000.00DB	NDF	32.120000
Net	232.25DB*			0CR*		

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

	CURR	LONG	SHORT	NET
USD	5,798,752.32CR	6,559,754.31DB		761,001.99DB*
HKD	6,840,000.00CR	6,840,000.00DB		0CR*
AUD	970,000.00CR	970,000.00DB		0CR*
CAD	910,000.00CR	910,000.00DB		0CR*
EUR	165,074.70CR	164,038.70DB		1,036.00CR*
HUF	6,000,000.00CR	6,000,000.00DB		0CR*
JPY	105,000,000CR	105,000,000DB		CR*
SGD	960,000.00CR	960,000.00DB		0CR*
ZAR	100,000.00CR	100,000.00DB		0CR*
TRY	150,000.00CR	150,000.00DB		0CR*
CNY	9,500,000.00CR	5,230,000.00DB		4,270,000.00CR*
RUB	4,540,000.00CR	4,540,000.00DB		0CR*
TWD	5,200,000.00CR	5,200,000.00DB		0CR*
INR	6,280,000.00CR	6,280,000.00DB		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	970,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 CAD	290,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 CAD	310,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 CAD	310,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	140,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 HKD	6,840,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	15,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	15,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	16,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	14,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	6,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	12,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	12,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	15,000,000CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	960,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	4,483.80CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	820,261.63CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	51,489.53CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	14,157.07CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	213,817.12CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	228,352.55CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	255,399.88CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	806,725.96CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	12,934.80CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	220,188.33CR

- - - - - 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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9/17/08	CURRENCY RECEIVED		9/17/08	USD 3,893.63CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 427,495.08CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 48,915.05CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 16,731.09CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 255,399.88CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 155,503.36CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 228,352.55CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 797,006.37CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 12,934.80CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 220,188.33CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 45,776.30CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 46,924.55CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 31,123.66CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 237,816.91CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 252,039.96CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 88,013.50CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 88,398.50CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	ZAR 100,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD 50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD 50,000.00DB
9/17/08	CURRENCY DELIVERED		9/17/08	EUR 871.28DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR 20,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR 170,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR 180,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	GBP 50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	GBP 50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	HKD 380,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	HKD 130,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY 44,000,000DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY 16,000,000DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY 82,000,000DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD 350,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD 310,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD 300,000.00DB
9/17/08	CURRENCY DELIVERED		9/17/08	USD 9,678.94DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 293,467.49DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 387,677.40DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 65,409.77DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 186,636.80DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 12,365.22DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 186,636.80DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 195,968.65DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 177,338.06DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 84,017.92DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 149,211.97DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 158,419.53DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 186,462.80DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 422,699.85DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 156,415.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 194,449.90DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD 79,440.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	ZAR 100,000.00DB
			Total Cash	AUD 0CR**
			Total Cash	EUR 871.28DB**
			Total Cash	GBP 0CR**
			Total Cash	HKD 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

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LEHMAN BROTHERS
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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 RECEIVED		9/17/08	USD	3,893.63CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	427,495.08CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	48,915.05CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	16,731.09CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	255,399.88CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	155,503.36CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	228,352.55CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	797,006.37CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	12,934.80CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	220,188.33CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	45,776.30CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	46,924.55CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	31,123.66CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	237,816.91CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	252,039.96CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	88,013.50CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	88,398.50CR			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	ZAR	100,000.00CR			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD	50,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	AUD	50,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	EUR	871.28DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	20,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	170,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	EUR	180,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	GBP	50,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	GBP	50,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	HKD	380,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	HKD	130,000.00DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	44,000,000DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	16,000,000DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	JPY	82,000,000DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD	350,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD	310,000.00DB			
9/17/08	CLS - CURRENCY RECEIVED		9/17/08	SGD	300,000.00DB			
9/17/08	CURRENCY DELIVERED		9/17/08	USD	9,678.94DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	293,467.49DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	387,677.40DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	65,409.77DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	186,636.80DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	12,365.22DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	186,636.80DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	195,968.65DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	177,338.06DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	84,017.92DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	149,211.97DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	158,419.53DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	186,462.80DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	422,699.85DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	156,415.00DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	194,449.90DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	USD	79,440.00DB			
9/17/08	CLS - CURRENCY DELIVERED		9/17/08	ZAR	100,000.00DB			
			Total Cash	AUD	0CR**			
			Total Cash	EUR	871.28DB**			
			Total Cash	GBP	0CR**			
			Total Cash	HKD	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

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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

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	SGD		1,370,000.00	CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		1,390,000.00	CR
9/17/08			CURRENCY RECEIVED		9/17/08	USD		11,951.44	CR
9/17/08			CURRENCY RECEIVED		9/17/08	USD		15,512.05	CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		655,592.80	CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		737,011.09	CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,361,860.33	CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		631,206.56	CR
9/17/08			CURRENCY DELIVERED		9/17/08	EUR		3,391.41	DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY		243,000,000	DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		890,000.00	DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		1,010,000.00	DB
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		860,000.00	DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		952,609.42	DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		966,314.55	DB
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,280,619.43	DB
						Total Cash	EUR	3,391.41	DB**
						Total Cash	JPY		CR**
						Total Cash	SGD		0CR**
						Total Cash	USD	213,590.87	CR**
CLOSING ACCOUNT BALANCES									
C RENMINBI			0CR*						
CZ KORUNA			0CR*						
EURO			0CR*						
HUN FORINT			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	818,042.81	DB	18MAR09 USD/CNY	5,350,000.00	CR TYPE 6.5400000	48,892.62	DB	USD
5/07/08	S	873,549.18	DB	18MAR09 USD/CNY	5,720,000.00	CR TYPE 6.5480000	51,225.08	DB	USD
5/12/08	S	833,081.34	DB	18MAR09 USD/CNY	5,510,000.00	CR TYPE 6.6140000	41,101.98	DB	USD
9/10/08	B	2,442,042.01	CR	18MAR09 USD/CNY	16,580,000.00	DB TYPE 6.7894000	60,108.84	CR	USD
Net				82,631.32	DB*	0CR*			
				Net Present Value				81,110.84	DB* USD
				Undiscounted MTM				6.9640270 575,446.75	DB* CNY
				Undiscounted MTM In Base				82,631.31	DB* USD
				Total FX Forward NPV				81,110.84	DB* USD
				Total FX Undiscounted MTM				82,631.31	DB* 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		
SGD	0CR		0CR		0CR		0CR		
TRY	0CR		0CR		0CR		0CR		
EUR	0CR		0CR		0CR		0CR		
CZK	0CR		0CR		0CR		0CR		
HUF	0CR		0CR		0CR		0CR		
CNY	0CR		.01CR		0CR		.01CR		
RUB	0CR		0CR		0CR		0CR		
TWD	0CR		0CR		0CR		0CR		
INR	0CR		0CR		0CR		0CR		
Sum of the Absolute Values:			.01				.01		
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

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

EURO 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/12/08	S	110,000.00	DB	17SEP08 EUR/USD	153,913.98	CR DELY 1.3992180	

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
5/20/08	B	110,000.00	CR	17SEP08 EUR/USD	171,180.13	DB DELY 1.5561830	

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

9/12/08	S	110,000.00	DB	17SEP08 EUR/USD	153,913.98	CR DELY 1.3992180	
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- - - - - Foreign Exchange Settlement Summary - - - - -

	CURR	LONG	SHORT	NET
EUR	110,000.00	CR	110,000.00	DB
USD	153,913.98	CR	171,180.13	DB
				17,266.15

- - - - - 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	17,266.15	CR
		Total Cash	USD	17,266.15	CR**

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

EURO 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
EUR	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	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	1,640,000.00CR	0CR	1,640,000.00CR*
CAD	0CR	1,520,000.00DB	1,520,000.00DB*
TRY	0CR	570,000.00DB	570,000.00DB*
CNY	50,290,000.00CR	6,140,000.00DB	44,150,000.00CR*
RUB	15,680,000.00CR	0CR	15,680,000.00CR*
BRL	1,630,000.00CR	0CR	1,630,000.00CR*
INR	20,940,000.00CR	0CR	20,940,000.00CR*

I T E M I Z E D C A S H A C T I V I T Y			
9/17/08 CURRENCY RECEIVED		9/17/08 CAD	1,520,000.00CR
9/17/08 CURRENCY RECEIVED		9/17/08 GBP	990,000.00CR
9/17/08 CURRENCY RECEIVED		9/17/08 TRY	570,000.00CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	1,889,080.67CR
9/17/08 CURRENCY DELIVERED		9/17/08 AUD	1,640,000.00DB
9/17/08 CURRENCY DELIVERED		9/17/08 JPY	207,000.00DB
9/17/08 CURRENCY DELIVERED		9/17/08 SGD	3,010,000.00DB
9/17/08 CURRENCY DELIVERED		9/17/08 USD	130,847.55DB
Total Cash		AUD	1,640,000.00DB**
Total Cash		CAD	1,520,000.00CR**
Total Cash		GBP	990,000.00CR**
Total Cash		JPY	207,000,000DB**
Total Cash		SGD	3,010,000.00DB**
Total Cash		TRY	570,000.00CR**
Total Cash		USD	1,758,233.12CR**

CLOSING ACCOUNT BALANCES			
AUS DOLLAR	0CR*		
CAN DOLLAR	0CR*		
POUND STG	0CR*		
J YEN	CR*		
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	
Initial		Excess/Deficit	Margin
AUD	0CR	0CR	Call/Excess
CAD	0CR	0CR	0CR
GBP	0CR	0CR	0CR
JPY	CR	CR	CR
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	
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**

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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 RECEIVED	9/17/08	HKD	30,320,000.00	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	51,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	50,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	52,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	46,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	22,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	41,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	41,000,000	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	50,000,000	CR		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	2,320,000.00	CR		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,860,000.00	CR		
9/17/08			CURRENCY RECEIVED	9/17/08	USD	17,612.73	CR		
9/17/08			CURRENCY RECEIVED	9/17/08	USD	331,179.72	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	3,925,122.34	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	994,438.51	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,109,165.21	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	3,431,015.21	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	961,489.06	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	723,246.46	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	732,020.45	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	766,681.88	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	729,146.41	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,650,129.00	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,545,786.00	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	653,596.86	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,958,492.20	CR		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,030,321.90	CR		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	1,740,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	1,650,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	770,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	780,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	820,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	780,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	420,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	1,400,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	1,450,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	HKD	30,320,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	353,000,000	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,350,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,520,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,310,000.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,643,745.55	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,533,421.06	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,709,028.98	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	3,888,675.13	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	475,923.85	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,287,642.78	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	466,592.01	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	485,255.69	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	429,344.78	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	205,377.15	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	382,355.68	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	382,070.64	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	466,157.00	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,129,799.54	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,927,197.98	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,720,780.10	DB		
- - - 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
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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	237,558.32CR 17SEP08 USD/RUB	6,110,000.00DB NDF 25.7200000
Net		3,766.51DB*	0CR*
9/12/08	B	146,371.85CR 17SEP08 USD/TWD	4,700,000.00DB NDF 32.110000
9/12/08	B	143,212.95CR 17SEP08 USD/TWD	4,600,000.00DB NDF 32.120000
Net		414.89DB*	0CR*

- - - - - Foreign Exchange Settlement Summary - - - - -			
	CURR	LONG	SHORT
USD	7,006,977.64CR	7,094,060.03DB	87,082.39DB*
HKD	4,460,000.00CR	4,460,000.00DB	0CR*
EUR	1,236,070.43CR	1,232,296.31DB	3,774.12CR*
HUF	23,000,000.00CR	23,000,000.00DB	0CR*
JPY	181,000,000CR	181,000,000DB	CR*
AUD	970,000.00CR	970,000.00DB	0CR*
CAD	900,000.00CR	900,000.00DB	0CR*
TRY	490,000.00CR	490,000.00DB	0CR*
PLN	510,000.00CR	510,000.00DB	0CR*
RUB	12,240,000.00CR	12,240,000.00DB	0CR*
TWD	9,300,000.00CR	9,300,000.00DB	0CR*
INR	17,560,000.00CR	17,560,000.00DB	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 970,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 900,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 990,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 4,460,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 25,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 26,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 27,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 24,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 11,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 21,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 21,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 26,000,000CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 14,628.87CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 78,232.01CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 577,077.35CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,759,245.76CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 206,641.84CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 206,467.31CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 224,394.70CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 205,656.68CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 908,734.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 685,472.27CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 700,111.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 970,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 220,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 220,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 240,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 220,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	EUR 3,774.12DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 490,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 500,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 4,460,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 181,000,000DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 902,012.39DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 233,296.01DB

- - - - - 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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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

	CURR	LONG	SHORT	NET
CNY	7,580,000.00CR	22,360,000.00DB	14,780,000.00DB*	
RUB	13,780,000.00CR	13,780,000.00DB	0CR*	
TWD	10,400,000.00CR	10,400,000.00DB	0CR*	
INR	24,510,000.00CR	24,510,000.00DB	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 1,460,000.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD 560,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR 90,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR 300,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR 200,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD 980,000.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 28,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 28,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 30,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 26,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 13,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 23,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 23,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 29,000,000CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD 860,000.00CR
9/17/08	CURRENCY RECEIVED		9/17/08 USD 69,040.76CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 30,939.96CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 69,510.86CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 25,740.14CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 145,784.40CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 1,798,124.12CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 38,804.40CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 499,093.56CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 519,239.68CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 124,610.59CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 538,237.68CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 555,996.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 264,308.24CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 46,685.49CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 780,640.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 ZAR 300,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 AUD 580,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 AUD 600,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 AUD 280,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD 560,000.00DB
9/17/08	CURRENCY DELIVERED		9/17/08 EUR 2,246.99DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR 30,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR 560,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD 240,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD 540,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD 200,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 15,000,000DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY 185,000,000DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD 680,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD 180,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 631,042.14DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 556,701.82DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 125,689.37DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 261,291.53DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 37,095.66DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD 261,291.53DB

- - - - 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
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US NON-SEGREGATED ACCOUNT

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

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 13,543,170.24CR 18MAR09 USD/CNY 91,950,000.00DB NDF 6.7894000

- - - - - 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 9,641,833.11DB 17SEP08 USD/JPY 992,000,000CR DELY 102.88500

7/15/08 B 9,376,013.10CR 17SEP08 USD/JPY 992,000,000DB DELY 105.80190

- - 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 8,514,487.63DB 17SEP08 USD/CNY 60,240,000.00CR NDF 7.0750000
Net 285,068.30CR* 0CR*
4/29/08 B 4,288,222.38CR 17SEP08 USD/CNY 29,310,000.00DB NDF 6.8350000
Net 6,765.14CR* 0CR*
5/07/08 B 4,634,146.34CR 17SEP08 USD/CNY 31,730,000.00DB NDF 6.8470000
Net 812.32DB* 0CR*
5/12/08 B 4,492,079.64CR 17SEP08 USD/CNY 30,910,000.00DB NDF 6.8810000
Net 23,097.55DB* 0CR*

- - - - - Foreign Exchange Settlement Summary - - - - -
CURR LONG SHORT NET
USD 22,790,461.46CR 18,156,320.74DB 4,634,140.72CR*
JPY 992,000,000CR 992,000,000DB CR*
CNY 60,240,000.00CR 91,950,000.00DB 31,710,000.00DB*

- - - - - 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 JPY 992,000,000CR
9/17/08 CLS - CURRENCY DELIVERED 9/17/08 USD 9,641,833.11CR
9/17/08 CLS - CURRENCY DELIVERED 9/17/08 JPY 992,000,000DB
9/17/08 CURRENCY DELIVERED 9/17/08 USD 267,923.57DB
9/17/08 CLS - CURRENCY DELIVERED 9/17/08 USD 9,376,013.10DB
Total Cash JPY CR**
Total Cash USD 2,103.56DB**

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

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 4,481,651.38DB 18MAR09 USD/CNY 29,310,000.00CR TYPE 6.5400000 267,858.49DB USD
5/07/08 S 4,845,754.43DB 18MAR09 USD/CNY 31,730,000.00CR TYPE 6.5480000 284,155.95DB USD
5/12/08 S 4,673,420.02DB 18MAR09 USD/CNY 30,910,000.00CR TYPE 6.6140000 230,573.93DB USD
9/10/08 B 13,543,170.24CR 18MAR09 USD/CNY 91,950,000.00DB TYPE 6.7894000 333,353.92CR USD
Net 457,655.59DB* 0CR*
Net Present Value 449,234.45DB* USD
Undiscounted MTM 6.9640270 3187,125.88DB* CNY
Undiscounted MTM In Base 457,655.59DB* USD
Total FX Forward NPV 449,234.45DB* USD
Total FX Undiscounted MTM 457,655.59DB* 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 - - - - -
- - - - - 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 -----									
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	2,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	1,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	1,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	1,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	2,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	1,000,000	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	1,000,000	CR	
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	SGD	10,000.00	CR	
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	SGD	20,000.00	CR	
9/17/08			CURRENCY	RECEIVED	9/17/08	USD	2,565.57	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	7,366.21	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	7,297.14	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	87,476.31	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	7,339.61	CR	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	JPY	9,000,000	DB	
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	SGD	10,000.00	DB	
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	SGD	10,000.00	DB	
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	SGD	10,000.00	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	18,663.68	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	6,953.35	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	13,903.81	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	9,331.84	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	9,331.84	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	9,333.58	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	18,651.50	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	9,318.80	DB	
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	9,323.14	DB	
						Total Cash	JPY	CR**	
						Total Cash	SGD	OCR**	
						Total Cash	USD	7,233.30	CR**
----- CLOSING ACCOUNT BALANCES -----									
J YEN				CR*					
SIN DOLLAR				OCR*					
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		
JPY	CR			CR			CR		
SGD	OCR			OCR			OCR		
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					
Profit and Loss		Long Premium		Short Premium		Commission		Fees	

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
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**FUTURES/FOREIGN EXCHANGE
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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
9/12/08	B	65,335.08	CR 17SEP08	USD/JPY	7,000,000DB DELY	107.14000	
9/12/08	B	214,632.32	CR 17SEP08	USD/JPY	23,000,000DB DELY	107.16000	
9/12/08	B	55,954.49	CR 17SEP08	USD/JPY	6,000,000DB DELY	107.23000	
9/12/08	B	74,585.12	CR 17SEP08	USD/JPY	8,000,000DB DELY	107.26000	
9/12/08	B	65,231.57	CR 17SEP08	USD/JPY	7,000,000DB DELY	107.31000	
9/12/08	B	55,685.36	CR 17SEP08	USD/RUB	1,430,000.00DB NDF	25.6800000	
9/12/08	B	55,209.95	CR 17SEP08	USD/RUB	1,420,000.00DB NDF	25.7200000	
9/12/08	B	194,693.90	CR 17SEP08	USD/SGD	280,000.00DB DELY	1.4381550	
9/12/08	B	201,605.19	CR 17SEP08	USD/SGD	290,000.00DB DELY	1.4384550	
9/12/08	S	40,112.31	DB 17SEP08	USD/TRY	50,000.00CR DELY	1.24650	
9/12/08	S	40,032.03	DB 17SEP08	USD/TRY	50,000.00CR DELY	1.24900	
9/12/08	B	34,257.24	CR 17SEP08	USD/TWD	1,100,000.00DB NDF	32.110000	
9/12/08	B	37,359.90	CR 17SEP08	USD/TWD	1,200,000.00DB NDF	32.120000	

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.							
11/08/07	S	549,432.75	DB 17SEP08	USD/HKD	4,240,000.00CR DELY	7.7170500	
5/13/08	S	524,857.85	DB 17SEP08	USD/JPY	54,000,000CR DELY	102.88500	
5/14/08	S	153,239.93	DB 17SEP08	USD/SGD	210,000.00CR DELY	1.3704000	
5/16/08	B	180,000.00	CR 17SEP08	AUD/USD	168,631.20DB DELY	.93684000	
5/16/08	B	170,380.12	CR 17SEP08	USD/CAD	170,000.00DB DELY	.9977690	
5/19/08	S	260,000.00	DB 17SEP08	EUR/USD	400,782.98CR DELY	1.5414730	
5/20/08	S	132,113.00	DB 17SEP08	USD/SGD	180,000.00CR DELY	1.3624700	
5/20/08	B	77,160.49	CR 17SEP08	USD/TRY	100,000.00DB DELY	1.29600	
5/21/08	S	40,000.00	DB 17SEP08	GBP/USD	77,779.96CR DELY	1.9444990	
5/21/08	S	132,591.80	DB 17SEP08	USD/SGD	180,000.00CR DELY	1.3575500	
5/23/08	B	190,000.00	CR 17SEP08	AUD/USD	180,186.50DB DELY	.94835000	
5/23/08	B	182,638.39	CR 17SEP08	USD/CAD	180,000.00DB DELY	.9855540	
9/11/08	B	260,000.00	CR 17SEP08	EUR/USD	362,440.00DB DELY	1.3940000	
9/11/08	B	40,000.00	CR 17SEP08	GBP/USD	70,056.00DB DELY	1.7514000	
9/11/08	B	543,708.24	CR 17SEP08	USD/HKD	4,240,000.00DB DELY	7.7983000	
9/12/08	S	370,000.00	DB 17SEP08	AUD/USD	296,958.30CR DELY	.80259000	
9/12/08	S	84,535.30	DB 17SEP08	USD/CAD	90,000.00CR DELY	1.0646440	
9/12/08	S	75,079.02	DB 17SEP08	USD/CAD	80,000.00CR DELY	1.0655440	
9/12/08	S	84,148.01	DB 17SEP08	USD/CAD	90,000.00CR DELY	1.0695440	
9/12/08	S	84,132.28	DB 17SEP08	USD/CAD	90,000.00CR DELY	1.0697440	

- - - - 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

Foreign Exchange Settlement Summary									
CURR				LONG		SHORT		NET	
TWD				2,300,000.00CR		2,300,000.00DB		OCR*	
INR				3,800,000.00CR		3,800,000.00DB		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	370,000.00CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	180,000.00CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	170,000.00CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	EUR	260,000.00CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	40,000.00CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	4,240,000.00CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	7,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	8,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	8,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	7,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	3,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	6,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	7,000,000CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	8,000,000CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	280,000.00CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	290,000.00CR		
9/17/08	CURRENCY RECEIVED				9/17/08	USD	2,983.85CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	549,432.75CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	132,591.80CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	153,239.93CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	524,857.85CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	132,113.00CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	84,535.30CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	75,079.02CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	84,148.01CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	84,132.28CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	180,186.50CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	168,631.20CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	362,440.00CR		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	70,056.00CR		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	190,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	AUD	180,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	90,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	80,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	90,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	CAD	90,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	EUR	260,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	40,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	4,240,000.00DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	54,000,000DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	180,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	210,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	180,000.00DB		
9/17/08	CURRENCY DELIVERED				9/17/08	USD	7,745.43DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	182,638.39DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	170,380.12DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	65,322.88DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	194,693.90DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	201,605.19DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	543,708.24DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	74,654.72DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	74,654.72DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	65,335.08DB		

- - - - 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

	CURR	LONG	SHORT	NET
TWD	2,300,000.00CR		2,300,000.00DB	OCR*
INR	3,800,000.00CR		3,800,000.00DB	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	370,000.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	180,000.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	170,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR	260,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 GBP	40,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD	4,240,000.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	7,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	8,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	8,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	7,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	3,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	6,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	7,000,000CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	8,000,000CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD	280,000.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD	290,000.00CR
9/17/08	CURRENCY RECEIVED		9/17/08 USD	2,983.85CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	549,432.75CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	132,591.80CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	153,239.93CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	524,857.85CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	132,113.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	84,535.30CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	75,079.02CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	84,148.01CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	84,132.28CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	180,186.50CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	168,631.20CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	362,440.00CR
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	70,056.00CR
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 AUD	190,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 AUD	180,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	90,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	80,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	90,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 CAD	90,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 EUR	260,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 GBP	40,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 HKD	4,240,000.00DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 JPY	54,000,000DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD	180,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD	210,000.00DB
9/17/08	CLS - CURRENCY RECEIVED		9/17/08 SGD	180,000.00DB
9/17/08	CURRENCY DELIVERED		9/17/08 USD	7,745.43DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	182,638.39DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	170,380.12DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	65,322.88DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	194,693.90DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	201,605.19DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	543,708.24DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	74,654.72DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	74,654.72DB
9/17/08	CLS - CURRENCY DELIVERED		9/17/08 USD	65,335.08DB

- - - - 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

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

AUS DOLLAR	0CR
CAN DOLLAR	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 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.

5/12/08 B		530,000.00CR	17SEP08	AUD/USD	491,129.80DB DELY	.92666000	
5/12/08 B		487,114.09CR	17SEP08	USD/CAD	490,000.00DB DELY	1.0059245	
5/13/08 S		860,000.00DB	17SEP08	GBP/USD	1,659,026.00CR DELY	1.9291000	
5/13/08 S		1,146,911.60DB	17SEP08	USD/JPY	118,000,000CR DELY	102.88500	
5/21/08 S		200,000.00DB	17SEP08	GBP/USD	388,899.80CR DELY	1.9444990	

- - - - - 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		254,416.96DB	17SEP08	USD/CNY	1,800,000.00CR NDF	7.0750000	
Net		8,517.98CR*			0CR*		
4/29/08 B		138,990.49CR	17SEP08	USD/CNY	950,000.00DB NDF	6.8350000	
Net		219.27CR*			0CR*		
5/07/08 B		148,970.35CR	17SEP08	USD/CNY	1,020,000.00DB NDF	6.8470000	
Net		26.11DB*			0CR*		
5/12/08 B		142,421.16CR	17SEP08	USD/CNY	980,000.00DB NDF	6.8810000	
Net		732.31DB*			0CR*		

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

	CURR	LONG	SHORT	NET
AUD	530,000.00CR		0CR	530,000.00CR*
USD	2,965,421.89CR	1,892,458.36DB		1,072,963.53CR*
CAD	0CR	490,000.00DB		490,000.00DB*
GBP	0CR	1,060,000.00DB		1,060,000.00DB*
JPY	118,000,000CR		CR	118,000,000CR*
CNY	1,800,000.00CR	2,950,000.00DB		1,150,000.00DB*

- - - - - 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	490,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	860,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	200,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	1,146,911.60CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	491,129.80CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	530,000.00DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	118,000,000DB
9/17/08 CURRENCY DELIVERED	9/17/08 USD	7,978.83DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	487,114.09DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	1,659,026.00DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	388,899.80DB
	Total Cash AUD	530,000.00DB**
	Total Cash CAD	490,000.00CR**
	Total Cash GBP	1,060,000.00CR**
	Total Cash JPY	118,000,000DB**
	Total Cash USD	904,977.32DB**

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

AUS DOLLAR	0CR*
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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

LEHMAN BROTHERS
COMMERCIAL CORP
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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	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	6,200,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	GBP	3,240,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	HKD	816,780,000.00CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	20,463,000,000CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	JPY	20,000,000,000CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	NZD	5,800,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	13,240,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	11,220,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	8,460,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	11,600,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	6,140,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	8,870,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	27,180,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	7,770,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	22,410,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	14,760,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	12,830,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	9,420,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	14,940,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	10,310,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	14,950,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	12,110,000.00CR
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD	95,220,000.00CR
9/17/08			CURRENCY RECEIVED		9/17/08	USD	1,180,042.11CR
9/17/08			CURRENCY RECEIVED		9/17/08	USD	6,212,393.09CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	17,244,773.72CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,352,322.21CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	61,528,119.81CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,191,144.23CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	12,178,560.53CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	5,263,857.62CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	16,182,068.62CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	71,614,305.18CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	80,224,751.90CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	21,392,014.96CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	279,652,038.68CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	38,765,687.71CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	27,257,206.91CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	789,022.80CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	69,190,514.28CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	6,283,790.64CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	6,269,098.23CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	6,628,993.29CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	6,253,832.69CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	2,721,764.50CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	15,695,897.64CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	440,314.80CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	183,105.20CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	5,448,489.76CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	5,890,656.00CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	4,413,499.98CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	3,461,909.82CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	8,516,005.40CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	3,002,540.10CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	3,365,778.56CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	931,105.89CR
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD	9,243,727.02CR

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

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
HUF	229,000,000.00CR		229,000,000.00DB
JPY	5,347,000,000.00CR		5,347,000,000.00DB
SGD	50,040,000.00CR		50,040,000.00DB
AUD	4,400,000.00CR		4,400,000.00DB
NZD	5,410,000.00CR		5,410,000.00DB
CHF	12,410,000.00CR		12,410,000.00DB
ZAR	6,300,000.00CR		6,300,000.00DB
TRY	7,680,000.00CR		7,680,000.00DB
CNY	0CR	331,500,000.00DB	331,500,000.00DB*
RUB	327,780,000.00CR	327,780,000.00DB	0CR*
TWD	259,300,000.00CR	259,300,000.00DB	0CR*
INR	490,510,000.00CR	490,510,000.00DB	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 4,400,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CHF 12,410,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 4,180,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 5,070,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 9,880,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 1,440,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 7,360,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 4,560,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 7,814,861.46CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 736,301.33CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 1,709,082.54CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 1,693,972.93CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 5,920,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 5,930,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 3,140,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 196,580,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 5,347,000,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 5,410,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 10,930,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 930,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 4,110,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 9,530,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 8,970,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 11,670,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 3,900,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 229,336.02CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 2,156,455.88CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 9,157,755.74CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 13,199,777.26CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,082,751.39CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 994,856.22CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 7,901,514.59CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 11,889,064.86CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 13,317,279.63CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 44,068,620.30CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 814,892.40CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 11,486,491.45CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 4,036,516.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 22,382,768.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 23,089,660.78CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 12,937,984.50CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 13,507,290.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 3,535,516.15CR

- - - - 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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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
JPY	179,000,000CR		179,000,000DB
MXN	4,800,000.00CR		4,800,000.00DB
SGD	2,340,000.00CR		2,340,000.00DB
EUR	679,063.68CR		683,935.81DB
AUD	732,070.92CR		693,059.64DB
CHF	420,000.00CR		420,000.00DB
TRY	450,000.00CR		450,000.00DB
CNY	3,640,000.00CR		7,810,000.00DB
RUB	8,790,000.00CR		8,790,000.00DB
TWD	7,300,000.00CR		7,300,000.00DB
INR	11,430,000.00CR		11,430,000.00DB
			NET
			CR*
			OCR*
			OCR*
			4,872.13DB*
			39,011.28CR*
			OCR*
			OCR*
			4,170,000.00DB*
			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 CURRENCY RECEIVED		9/17/08 EUR	4,872.13CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	153,238.52CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	39,877.36CR
9/17/08 CURRENCY DELIVERED		9/17/08 AUD	39,011.28DB
		Total Cash AUD	39,011.28DB**
		Total Cash EUR	4,872.13CR**
		Total Cash USD	193,115.88CR**

CLOSING ACCOUNT BALANCES

AUS DOLLAR	OCR*
SWISSFRANC	OCR*
EURO	OCR*
HK DOLLAR	OCR*
J YEN	CR*
MEX PESO	OCR*
SIN DOLLAR	OCR*
NW TR LIRA	OCR*
US DOLLAR	OCR*

FOREIGN EXCHANGE OPEN POSITIONS							
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
4/29/08	S	385,321.10DB	18MAR09	USD/CNY	2,520,000.00CR TYPE	6.5400000	23,029.79DB USD
5/07/08	S	412,339.65DB	18MAR09	USD/CNY	2,700,000.00CR TYPE	6.5480000	24,179.67DB USD
5/12/08	S	391,593.59DB	18MAR09	USD/CNY	2,590,000.00CR TYPE	6.6140000	19,320.17DB USD
9/10/08	B	1,150,322.56CR	18MAR09	USD/CNY	7,810,000.00DB TYPE	6.7894000	28,314.23CR USD
Net		38,931.78DB*			OCR*		
					Net Present Value		38,215.40DB* USD
					Undiscounted MTM	6.9640270	271,121.96DB* CNY
					Undiscounted MTM In Base		38,931.78DB* USD
					Total FX Forward NPV		38,215.40DB* USD
					Total FX Undiscounted MTM		38,931.78DB* USD
					Total FX Long Option value		OCR* USD
					Total FX Short Option Value		OCR* USD
					Net FX Option Value		OCR* USD

Foreign Exchange Position Delta Summary						
Curr	Notional	USD Equivalent	Delta	Notional	Delta	USD Equiv
HKD	OCR		OCR	OCR		OCR
JPY	CR		CR	CR		CR
MXN	OCR		OCR	OCR		OCR
SGD	OCR		OCR	OCR		OCR
EUR	OCR		OCR	OCR		OCR
AUD	OCR		OCR	OCR		OCR
CHF	OCR		OCR	OCR		OCR
TRY	OCR		OCR	OCR		OCR
CNY	OCR		OCR	OCR		OCR
RUB	OCR		OCR	OCR		OCR

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 Settlement Summary			
	CURR	LONG	SHORT
SGD	640,000.00CR		640,000.00DB
EUR	360,000.00CR		360,000.00DB
TRY	120,000.00CR		120,000.00DB
GBP	40,000.00CR		40,000.00DB
CNY	620,000.00CR	2,110,000.00DB	1,490,000.00DB*
RUB	2,350,000.00CR	2,350,000.00DB	0CR*
TWD	1,900,000.00CR	1,900,000.00DB	0CR*
INR	3,290,000.00CR	3,290,000.00DB	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	12,258.74CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	5,304.16CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	12,561.12CR
		Total Cash AUD	12,258.74CR**
		Total Cash USD	17,865.28CR**

CLOSING ACCOUNT BALANCES	
AUS DOLLAR	0CR*
EURO	4.22DB*
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	103,975.54DB 18MAR09 USD/CNY	680,000.00CR TYPE 6.5400000 6,214.39DB USD
5/07/08	S	111,484.42DB 18MAR09 USD/CNY	730,000.00CR TYPE 6.5480000 6,537.46DB USD
5/12/08	S	105,836.11DB 18MAR09 USD/CNY	700,000.00CR TYPE 6.6140000 5,221.67DB USD
5/09/08	S	6,912,761.79DB 18MAR09 USD/CNY	45,880,000.00CR TYPE 6.6370000 318,646.41DB USD
5/19/08	S	171,428.57DB 18MAR09 USD/CNY	1,140,000.00CR TYPE 6.6500000 7,587.94DB USD
9/10/08	B	7,236,280.08CR 18MAR09 USD/CNY	49,130,000.00DB TYPE 6.7894000 178,115.03CR USD
Net		169,206.35DB*	0CR*
		Net Present Value	166,092.84DB* USD
		Undiscounted MTM	6.9640270 1178,357.59DB* CNY
		Undiscounted MTM In Base	169,206.35DB* USD
		Total FX Forward NPV	166,092.84DB* USD
		Total FX Undiscounted MTM	169,206.35DB* 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
AUD	0CR	0CR	0CR
HKD	0CR	0CR	0CR
JPY	CR	CR	CR
SGD	0CR	0CR	0CR
EUR	0CR	0CR	0CR
TRY	0CR	0CR	0CR
GBP	0CR	0CR	0CR
CNY	0CR	0CR	0CR
RUB	0CR	0CR	0CR
TWD	0CR	0CR	0CR
INR	0CR	0CR	0CR
Sum of the Absolute Values:		.00	.00

Foreign Exchange Position Summary

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.

5/29/08 S	547,480.85DB	17SEP08	USD/INR	23,580,000.00CR	NDF	43.070000	
Net	34,202.66DB*				0CR*		
9/11/08 S	1,214,113.52DB	17SEP08	USD/CNY	8,310,000.00CR	NDF	6.8445000	
Net	230.56DB*				0CR*		
9/12/08 B	131,118.88CR	17SEP08	USD/INR	6,000,000.00DB	NDF	45.760000	
9/12/08 B	262,008.74CR	17SEP08	USD/INR	12,000,000.00DB	NDF	45.800000	
9/12/08 B	121,807.47CR	17SEP08	USD/INR	5,580,000.00DB	NDF	45.810000	
Net	1,656.89CR*				0CR*		
9/12/08 B	357,476.64CR	17SEP08	USD/RUB	9,180,000.00DB	NDF	25.6800000	
9/12/08 B	355,365.47CR	17SEP08	USD/RUB	9,140,000.00DB	NDF	25.7200000	
Net	5,637.16DB*				0CR*		
9/12/08 B	242,914.98CR	17SEP08	USD/TWD	7,800,000.00DB	NDF	32.110000	
9/12/08 B	239,726.03CR	17SEP08	USD/TWD	7,700,000.00DB	NDF	32.120000	
Net	691.80DB*				0CR*		

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

USD	30,280,909.50CR	30,740,333.43DB	459,423.93DB*
HKD	98,900,000.00CR	98,900,000.00DB	0CR*
AUD	5,031,991.68CR	4,714,975.31DB	317,016.37CR*
EUR	3,492,352.73CR	3,495,452.98DB	3,100.25DB*
HUF	31,000,000.00CR	31,000,000.00DB	0CR*
JPY	369,000,000CR	369,000,000DB	CR*
SGD	4,840,000.00CR	4,840,000.00DB	0CR*
CHF	880,000.00CR	880,000.00DB	0CR*
TRY	910,000.00CR	910,000.00DB	0CR*
CNY	16,110,000.00CR	16,110,000.00DB	0CR*
RUB	18,320,000.00CR	18,320,000.00DB	0CR*
TWD	15,500,000.00CR	15,500,000.00DB	0CR*
INR	23,580,000.00CR	23,580,000.00DB	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 EUR	3,100.25CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	376,922.72CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	82,501.23CR
9/17/08 CURRENCY DELIVERED	9/17/08 AUD	317,016.37DB
Total Cash	AUD	317,016.37DB**
Total Cash	EUR	3,100.25CR**
Total Cash	USD	459,423.95CR**

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

AUS DOLLAR	0CR*
SWISSFRANC	0CR*
EURO	0CR*
HK DOLLAR	0CR*
HUN FORINT	0CR*
J YEN	CR*
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	795,107.03DB 18MAR09 USD/CNY	5,200,000.00CR TYPE	6.5400000	47,521.79DB USD
5/07/08 S	849,114.23DB 18MAR09 USD/CNY	5,560,000.00CR TYPE	6.5480000	49,792.21DB USD
5/12/08 S	808,890.23DB 18MAR09 USD/CNY	5,350,000.00CR TYPE	6.6140000	39,908.45DB USD
5/09/08 S	17,331,625.73DB 18MAR09 USD/CNY	115,030,000.00CR TYPE	6.6370000	798,907.95DB USD
5/19/08 S	1,303,759.40DB 18MAR09 USD/CNY	8,670,000.00CR TYPE	6.6500000	57,708.29DB USD
9/10/08 B	20,592,394.03CR 18MAR09 USD/CNY	139,810,000.00DB TYPE	6.7894000	506,864.73CR 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
AUD	1,180,000.00CR		1,180,000.00DB	0CR*
EUR	165,996.42CR		160,150.13DB	5,846.29CR*
HUF	29,000,000.00CR		29,000,000.00DB	0CR*
JPY	1,417,000,000CR		1,417,000,000DB	CR*
SGD	2,800,000.00CR		2,800,000.00DB	0CR*
ZAR	400,000.00CR		400,000.00DB	0CR*
TRY	500,000.00CR		500,000.00DB	0CR*
NZD	7,000,000.00CR		7,000,000.00DB	0CR*
CAD	10,030,000.00CR		10,030,000.00DB	0CR*
CZK	1,100,000.00CR		1,100,000.00DB	0CR*
CNY	27,560,000.00CR		16,340,000.00DB	11,220,000.00CR*
RUB	13,850,000.00CR		13,850,000.00DB	0CR*
TWD	11,400,000.00CR		11,400,000.00DB	0CR*
INR	18,540,000.00CR		18,540,000.00DB	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	1,180,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	10,030,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	1,070,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	1,417,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	NZD	7,000,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,390,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,410,000.00CR	
9/17/08			CURRENCY RECEIVED					9/17/08	USD	243,345.53CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	662,959.01CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	744,308.23CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,439,617.05CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	50,797.53CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	645,885.78CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,320,024.35CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,318,064.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,449,642.09CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,308,963.64CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	10,874,836.78CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	5,421,360.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	1,095,035.28CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	915,340.40CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	972,383.50CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	ZAR	400,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	1,180,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,620,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08			CURRENCY DELIVERED					9/17/08	EUR	5,846.29DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	520,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	550,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	251,000,000DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	1,166,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	NZD	7,000,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	900,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,020,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	880,000.00DB	
9/17/08			CURRENCY DELIVERED					9/17/08	USD	2,570.83DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	13,759,980.11DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	10,148,545.16DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	966,516.13DB	

- - - - 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

Foreign Exchange Settlement Summary				
	CURR	LONG	SHORT	NET
AUD	1,180,000.00CR		1,180,000.00DB	0CR*
EUR	165,996.42CR		160,150.13DB	5,846.29CR*
HUF	29,000,000.00CR		29,000,000.00DB	0CR*
JPY	1,417,000,000CR		1,417,000,000DB	CR*
SGD	2,800,000.00CR		2,800,000.00DB	0CR*
ZAR	400,000.00CR		400,000.00DB	0CR*
TRY	500,000.00CR		500,000.00DB	0CR*
NZD	7,000,000.00CR		7,000,000.00DB	0CR*
CAD	10,030,000.00CR		10,030,000.00DB	0CR*
CZK	1,100,000.00CR		1,100,000.00DB	0CR*
CNY	27,560,000.00CR		16,340,000.00DB	11,220,000.00CR*
RUB	13,850,000.00CR		13,850,000.00DB	0CR*
TWD	11,400,000.00CR		11,400,000.00DB	0CR*
INR	18,540,000.00CR		18,540,000.00DB	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	1,180,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	10,030,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	1,070,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	1,417,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	NZD	7,000,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,390,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,410,000.00CR	
9/17/08			CURRENCY RECEIVED					9/17/08	USD	243,345.53CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	662,959.01CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	744,308.23CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,439,617.05CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	50,797.53CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	645,885.78CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,320,024.35CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,318,064.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,449,642.09CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	2,308,963.64CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	10,874,836.78CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	5,421,360.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	1,095,035.28CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	915,340.40CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	972,383.50CR	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	ZAR	400,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	AUD	1,180,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,620,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	CAD	2,470,000.00DB	
9/17/08			CURRENCY DELIVERED					9/17/08	EUR	5,846.29DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	520,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	GBP	550,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	251,000,000DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	JPY	1,166,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	NZD	7,000,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	900,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	1,020,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED					9/17/08	SGD	880,000.00DB	
9/17/08			CURRENCY DELIVERED					9/17/08	USD	2,570.83DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	13,759,980.11DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	10,148,545.16DB	
9/17/08	CLS	-	CURRENCY DELIVERED					9/17/08	USD	966,516.13DB	

- - - - 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
C RENMINBI	0CR
EURO	0CR
HK DOLLAR	0CR
HUN FORINT	0CR
J YEN	CR
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 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	2,878,185.30	CR 18MAR09	USD/CNY	19,540,000.00	DB NDF 6.7890000	
9/08/08	S	1,025,993.88	DB 18MAR09	USD/CNY	6,710,000.00	CR NDF 6.5400000	
9/08/08	S	998,778.25	DB 18MAR09	USD/CNY	6,540,000.00	CR NDF 6.5480000	
9/08/08	S	951,013.00	DB 18MAR09	USD/CNY	6,290,000.00	CR NDF 6.6140000	
09/02/08		Trade cancelled					
9/08/08	B	2,878,185.30	CR 18MAR09	USD/CNY	19,540,000.00	DB 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.							
12/12/07	S	649,535.49	DB 17SEP08	USD/HKD	5,020,000.00	CR DELY 7.7286000	
2/26/08	S	75,947.05	DB 17SEP08	USD/HKD	590,000.00	CR DELY 7.7685700	
5/13/08	S	2,828,400.64	DB 17SEP08	USD/JPY	291,000,000	CR DELY 102.88500	
5/13/08	B	271,494.87	CR 17SEP08	USD/SGD	370,000.00	DB DELY 1.3628250	
5/14/08	S	904,845.30	DB 17SEP08	USD/SGD	1,240,000.00	CR DELY 1.3704000	
5/19/08	S	1,470,000.00	DB 17SEP08	EUR/USD	2,276,709.54	CR DELY 1.5487820	
5/20/08	B	60,000.00	CR 17SEP08	EUR/USD	93,370.98	DB DELY 1.5561830	
5/20/08	S	777,998.78	DB 17SEP08	USD/SGD	1,060,000.00	CR DELY 1.3624700	
5/20/08	B	393,518.52	CR 17SEP08	USD/TRY	510,000.00	DB DELY 1.29600	
5/21/08	S	90,000.00	DB 17SEP08	EUR/USD	140,773.50	CR DELY 1.5641500	
5/21/08	S	136,065.44	DB 17SEP08	USD/JPY	14,000,000	CR DELY 102.89166	
5/21/08	B	1,076,994.01	CR 17SEP08	USD/SGD	1,460,000.00	DB DELY 1.3556250	
5/21/08	S	802,917.02	DB 17SEP08	USD/SGD	1,090,000.00	CR DELY 1.3575500	
Net		274,076.99	CR*		370,000.00	DB*	
5/27/08	B	80,000.00	CR 17SEP08	AUD/USD	75,868.00	DB DELY .94835000	
5/27/08	S	100,000.00	DB 17SEP08	NZD/USD	77,558.80	CR DELY .7755880	
5/28/08	S	40,630.72	DB 17SEP08	EUR/HUF	10,000,000.00	CR DELY 246.11920	

- - 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.

- - - - - 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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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	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	291,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,090,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,240,000.00	DB		
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,060,000.00	DB		
9/17/08			CURRENCY DELIVERED	9/17/08	USD	393,518.52	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,076,994.01	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	271,494.87	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	140,773.50	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	2,276,709.54	DB		
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	77,558.80	DB		
					Total Cash	AUD	80,000.00	DB**	
					Total Cash	EUR	1,540,630.72	CR**	
					Total Cash	HKD	5,610,000.00	DB**	
					Total Cash	HUF	10,000,000.00	DB**	
					Total Cash	JPY	305,000,000	DB**	
					Total Cash	NZD	100,000.00	CR**	
					Total Cash	SGD	1,560,000.00	DB**	
					Total Cash	TRY	510,000.00	CR**	
					Total Cash	USD	2,534,011.64	CR**	
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR			0CR*						
C RENMINBI			0CR*						
EURO			0CR*						
HK DOLLAR			0CR*						
HUN FORINT			0CR*						
J YEN			CR*						
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		
CNY		0CR		0CR			0CR		
EUR		0CR		0CR			0CR		
HKD		0CR		0CR			0CR		
HUF		0CR		0CR			0CR		
JPY		CR		CR			CR		
NZD		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	

Confidential Treatment Requested by Barclays

Source: eDoc

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

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

SWISSFRANC 0CR
EURO 0CR
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.

5/16/08	B	67,850.01	CR	17SEP08 EUR/CHF	110,000.00	DB DELY 1.6212230	
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5/19/08	S	10,000.00	DB	17SEP08 EUR/USD	15,414.73	CR DELY 1.5414730	
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5/20/08	S	58,716.89	DB	17SEP08 USD/SGD	80,000.00	CR DELY 1.3624700	
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5/21/08	B	73,766.71	CR	17SEP08 USD/SGD	100,000.00	DB DELY 1.3556250	
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5/21/08	S	66,295.90	DB	17SEP08 USD/SGD	90,000.00	CR DELY 1.3575500	
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Net		7,470.81	CR*		10,000.00	DB*	
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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
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The settlement amounts shown below are reflected in the closing cash balance for each currency.

10/18/07	S	74,911.66	DB	17SEP08 USD/CNY	530,000.00	CR NDF 7.0750000	
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Net		2,508.07	CR*		0	CR*	
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4/29/08	B	29,261.16	CR	17SEP08 USD/CNY	200,000.00	DB NDF 6.8350000	
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Net		46.17	CR*		0	CR*	
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5/07/08	B	33,591.35	CR	17SEP08 USD/CNY	230,000.00	DB NDF 6.8470000	
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Net		5.89	DB*		0	CR*	
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5/19/08	S	94,758.91	DB	17SEP08 USD/RUB	2,260,000.00	CR NDF 23.8500000	
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Net		6,125.55	DB*		0	CR*	
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5/19/08	S	49,455.98	DB	17SEP08 USD/TWD	1,500,000.00	CR NDF 30.330000	
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Net		2,681.84	DB*		0	CR*	
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5/29/08	S	57,580.68	DB	17SEP08 USD/INR	2,480,000.00	CR NDF 43.070000	
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Net		3,597.22	DB*		0	CR*	
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- - - - - Foreign Exchange Settlement Summary - - - - -

	CURR	LONG	SHORT	NET
EUR	67,850.01	CR	10,000.00	DB 57,850.01
CHF		0	CR	110,000.00
USD	152,033.95	CR	401,720.02	DB 249,686.07
SGD	170,000.00	CR	100,000.00	DB 70,000.00
CNY	530,000.00	CR	430,000.00	DB 100,000.00
RUB	2,260,000.00	CR		0 2,260,000.00
TWD	1,500,000.00	CR		0 1,500,000.00
INR	2,480,000.00	CR		0 2,480,000.00

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

9/17/08	CLS - CURRENCY DELIVERED	9/17/08 CHF	110,000.00	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08 EUR	10,000.00	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08 SGD	100,000.00	CR
9/17/08	CURRENCY RECEIVED	9/17/08 USD	9,856.26	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08 USD	66,295.90	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08 USD	58,716.89	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08 EUR	67,850.01	DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08 SGD	90,000.00	DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08 SGD	80,000.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08 USD	73,766.71	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08 USD	15,414.73	DB
		Total Cash CHF	110,000.00	CR**
		Total Cash EUR	57,850.01	DB**
		Total Cash SGD	70,000.00	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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----- 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.							
5/27/08	B	380,000.00	CR	17SEP08 AUD/USD	360,373.00	DB DELY .94835000	
5/27/08	S	460,000.00	DB	17SEP08 NZD/USD	356,770.48	CR DELY .7755880	
5/28/08	S	920,000.00	DB	17SEP08 EUR/USD	1,435,586.40	CR DELY 1.5604200	
5/28/08	S	1,440,375.80	DB	17SEP08 USD/JPY	149,000,000	CR DELY 103.44522	
9/12/08	S	710,000.00	DB	17SEP08 AUD/USD	581,624.90	CR DELY .81919000	
9/12/08	B	1,460,000.00	CR	17SEP08 EUR/USD	2,071,488.88	DB DELY 1.4188280	
9/12/08	B	2,490,000.00	CR	17SEP08 GBP/USD	4,462,002.81	DB DELY 1.7919690	
9/12/08	S	291,972.45	DB	17SEP08 USD/CAD	310,000.00	CR DELY 1.0617440	
9/12/08	B	1,180,955.92	CR	17SEP08 USD/JPY	127,000,000	DB DELY 107.54000	
9/12/08	B	1,012,634.71	CR	17SEP08 USD/JPY	109,000,000	DB DELY 107.64000	
Net		2,193,590.63	CR*		236,000,000	DB*	
9/15/08	B	460,000.00	CR	17SEP08 NZD/USD	306,548.60	DB DELY .6664100	
9/15/08	B	1,384,657.99	CR	17SEP08 USD/SGD	1,980,000.00	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	737,809.19	DB	17SEP08 USD/CNY	5,220,000.00	CR NDF 7.0750000	
Net		24,702.13	CR*		0	CR*	
4/29/08	B	285,296.27	CR	17SEP08 USD/CNY	1,950,000.00	DB NDF 6.8350000	
Net		450.09	CR*		0	CR*	
5/07/08	B	306,703.67	CR	17SEP08 USD/CNY	2,100,000.00	DB NDF 6.8470000	
Net		53.76	DB*		0	CR*	
5/19/08	S	657,442.35	DB	17SEP08 USD/RUB	15,680,000.00	CR NDF 23.8500000	
Net		42,499.39	DB*		0	CR*	
5/23/08	S	168,902.14	DB	17SEP08 USD/TWD	5,100,000.00	CR NDF 30.195000	
Net		9,870.05	DB*		0	CR*	
9/12/08	B	159,574.47	CR	17SEP08 USD/TWD	5,100,000.00	DB NDF 31.960000	
Net		542.38	CR*		0	CR*	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	710,000.00	CR	0
USD	13,490,358.39	CR	13,899,399.76
GBP	2,490,000.00	CR	0
CAD	310,000.00	CR	0
SGD	3,070,000.00	CR	0
EUR	1,460,000.00	CR	0
JPY	236,000,000	CR	0
NZD	460,000.00	CR	0
CNY	5,220,000.00	CR	1,170,000.00
RUB	15,680,000.00	CR	15,680,000.00
TWD	5,100,000.00	CR	0

ITEMIZED CASH ACTIVITY			
9/17/08	CURRENCY RECEIVED	9/17/08 USD	26,728.60
9/17/08	CURRENCY DELIVERED	9/17/08 USD	403,537.90
	Total Cash	USD	376,809.30

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

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Source: eDoc

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.							
5/27/08	B	380,000.00	CR	17SEP08 AUD/USD	360,373.00	DB DELY .94835000	
5/27/08	S	460,000.00	DB	17SEP08 NZD/USD	356,770.48	CR DELY .7755880	
5/28/08	S	920,000.00	DB	17SEP08 EUR/USD	1,435,586.40	CR DELY 1.5604200	
5/28/08	S	1,440,375.80	DB	17SEP08 USD/JPY	149,000,000	CR DELY 103.44522	
9/12/08	S	710,000.00	DB	17SEP08 AUD/USD	581,624.90	CR DELY .81919000	
9/12/08	B	1,460,000.00	CR	17SEP08 EUR/USD	2,071,488.88	DB DELY 1.4188280	
9/12/08	B	2,490,000.00	CR	17SEP08 GBP/USD	4,462,002.81	DB DELY 1.7919690	
9/12/08	S	291,972.45	DB	17SEP08 USD/CAD	310,000.00	CR DELY 1.0617440	
9/12/08	B	1,180,955.92	CR	17SEP08 USD/JPY	127,000,000	DB DELY 107.54000	
9/12/08	B	1,012,634.71	CR	17SEP08 USD/JPY	109,000,000	DB DELY 107.64000	
Net		2,193,590.63	CR*		236,000,000	DB*	
9/15/08	B	460,000.00	CR	17SEP08 NZD/USD	306,548.60	DB DELY .6664100	
9/15/08	B	1,384,657.99	CR	17SEP08 USD/SGD	1,980,000.00	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 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	737,809.19	DB	17SEP08 USD/CNY	5,220,000.00	CR NDF 7.0750000	
Net		24,702.13	CR*		0	CR*	
4/29/08	B	285,296.27	CR	17SEP08 USD/CNY	1,950,000.00	DB NDF 6.8350000	
Net		450.09	CR*		0	CR*	
5/07/08	B	306,703.67	CR	17SEP08 USD/CNY	2,100,000.00	DB NDF 6.8470000	
Net		53.76	DB*		0	CR*	
5/19/08	S	657,442.35	DB	17SEP08 USD/RUB	15,680,000.00	CR NDF 23.8500000	
Net		42,499.39	DB*		0	CR*	
5/23/08	S	168,902.14	DB	17SEP08 USD/TWD	5,100,000.00	CR NDF 30.195000	
Net		9,870.05	DB*		0	CR*	
9/12/08	B	159,574.47	CR	17SEP08 USD/TWD	5,100,000.00	DB NDF 31.960000	
Net		542.38	CR*		0	CR*	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
AUD	710,000.00	CR	0
USD	13,490,358.39	CR	13,899,399.76
GBP	2,490,000.00	CR	0
CAD	310,000.00	CR	0
SGD	3,070,000.00	CR	0
EUR	1,460,000.00	CR	0
JPY	236,000,000	CR	0
NZD	460,000.00	CR	0
CNY	5,220,000.00	CR	1,170,000.00
RUB	15,680,000.00	CR	15,680,000.00
TWD	5,100,000.00	CR	0

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	26,728.60
9/17/08	CURRENCY DELIVERED	9/17/08 USD	403,537.90
		Total Cash USD	376,809.30

- - - - - 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

- - 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	490,459.36DB	17SEP08	USD/CNY	3,470,000.00CR	NDF	7.0750000	
Net	16,420.77CR*			0CR*			
4/29/08 B	209,217.26CR	17SEP08	USD/CNY	1,430,000.00DB	NDF	6.8350000	
Net	330.06CR*			0CR*			
5/07/08 B	223,455.53CR	17SEP08	USD/CNY	1,530,000.00DB	NDF	6.8470000	
Net	39.17DB*			0CR*			
5/12/08 B	213,631.74CR	17SEP08	USD/CNY	1,470,000.00DB	NDF	6.8810000	
Net	1,098.46DB*			0CR*			
5/19/08 S	287,211.74DB	17SEP08	USD/RUB	6,850,000.00CR	NDF	23.8500000	
Net	18,566.38DB*			0CR*			
5/19/08 S	270,359.38DB	17SEP08	USD/TWD	8,200,000.00CR	NDF	30.330000	
Net	14,660.73DB*			0CR*			
5/29/08 S	233,805.43DB	17SEP08	USD/INR	10,070,000.00CR	NDF	43.070000	
Net	14,606.47DB*			0CR*			
9/12/08 B	221,027.22CR	17SEP08	USD/INR	10,070,000.00DB	NDF	45.560000	
Net	1,828.26CR*			0CR*			
9/12/08 B	256,570.71CR	17SEP08	USD/TWD	8,200,000.00DB	NDF	31.960000	
Net	872.06CR*			0CR*			

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

USD	5,542,487.34CR	5,824,858.04DB	282,370.70DB*
JPY	133,000,000CR	133,000,000DB	CR*
AUD	660,000.00CR	660,000.00DB	0CR*
NZD	810,000.00CR	810,000.00DB	0CR*
SGD	2,600,000.00CR	2,600,000.00DB	0CR*
EUR	140,000.00CR	140,000.00DB	0CR*
CNY	3,470,000.00CR	4,430,000.00DB	960,000.00DB*
RUB	6,850,000.00CR	0CR	6,850,000.00CR*
TWD	8,200,000.00CR	8,200,000.00DB	0CR*
INR	10,070,000.00CR	10,070,000.00DB	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	124,437.25CR
9/17/08 CURRENCY RECEIVED		9/17/08 USD	29,520.06CR
		Total Cash USD	153,957.31CR**

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

AUS DOLLAR	0CR*
EURO	0CR*
J YEN	CR*
NZ DOLLAR	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	218,654.43DB 18MAR09 USD/CNY	1,430,000.00CR TYPE	6.5400000	13,068.49DB USD
5/07/08 S	233,659.13DB 18MAR09 USD/CNY	1,530,000.00CR TYPE	6.5480000	13,701.81DB USD
5/12/08 S	222,255.82DB 18MAR09 USD/CNY	1,470,000.00CR TYPE	6.6140000	10,965.50DB USD
9/10/08 B	652,487.70CR 18MAR09 USD/CNY	4,430,000.00DB TYPE	6.7894000	16,060.43CR USD
Net	22,081.68DB*	0CR*		
		Net Present Value		21,675.37DB* USD
		Undiscounted MTM	6.9640270	153,777.41DB* CNY
		Undiscounted MTM In Base		22,081.69DB* USD
		Total FX Forward NPV		21,675.37DB* USD
		Total FX Undiscounted MTM		22,081.69DB* USD
		Total FX Long Option value		0CR* USD
		Total FX Short Option Value		0CR* 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

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
HUF	79,000,000.00CR		79,000,000.00DB
GBP	660,000.00CR		660,000.00DB
JPY	2,612,000,000.00CR		2,612,000,000.00DB
SGD	23,790,000.00CR		23,790,000.00DB
NZD	2,510,000.00CR		2,510,000.00DB
MXN	31,000,000.00CR		31,000,000.00DB
ZAR	3,100,000.00CR		3,100,000.00DB
TRY	3,700,000.00CR		3,700,000.00DB
CNY	36,230,000.00CR	263,180,000.00DB	226,950,000.00DB*
RUB	109,120,000.00CR	109,120,000.00DB	0CR*
TWD	119,300,000.00CR	119,300,000.00DB	0CR*
INR	152,350,000.00CR	152,350,000.00DB	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 11,400,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CAD 6,730,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 3,770,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 50,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 6,800,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 414,546.88CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 660,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD 104,610,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 372,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 372,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 387,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 343,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 164,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 298,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 304,000,000CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 372,000,000CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 2,510,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 10,200,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 6,730,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 6,860,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 90,513.59CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 572,343.35CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 12,095,295.48CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 653,606.74CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 5,926,636.35CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 25,744.76CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 772,204.05CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 5,649,883.98CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 6,333,917.10CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 19,458,618.85CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 400,978.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 5,460,670.69CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 6,240,148.35CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 580,000.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 2,015,494.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,871,475.60CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 6,690,485.20CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 7,316,367.29CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 7,547,196.58CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 563,286.40CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 601,109.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,628,990.00CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	ZAR 3,100,000.00CR

- - - - 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**

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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		136,253.41DB*			170,000.00CR*		
- - - 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.							
8/22/07 S		715,575.93DB	17SEP08	USD/CNY	5,150,000.00CR NDF	7.1970000	
Net		36,710.14CR*			0CR*		
10/18/07 S		127,208.48DB	17SEP08	USD/CNY	900,000.00CR NDF	7.0750000	
Net		4,258.99CR*			0CR*		
4/29/08 B		228,237.02CR	17SEP08	USD/CNY	1,560,000.00DB NDF	6.8350000	
Net		360.07CR*			0CR*		
5/07/08 B		243,902.44CR	17SEP08	USD/CNY	1,670,000.00DB NDF	6.8470000	
Net		42.75DB*			0CR*		
5/12/08 B		233,977.62CR	17SEP08	USD/CNY	1,610,000.00DB NDF	6.8810000	
Net		1,203.07DB*			0CR*		
5/19/08 S		239,413.00DB	17SEP08	USD/RUB	5,710,000.00CR NDF	23.8500000	
Net		15,476.50DB*			0CR*		
5/19/08 S		154,962.08DB	17SEP08	USD/TWD	4,700,000.00CR NDF	30.3300000	
Net		8,403.10DB*			0CR*		
5/20/08 S		3,077.40DB	17SEP08	USD/ARS	10,000.00CR NDF	3.2495000	
Net		160.31CR*			0CR*		
5/29/08 S		159,972.14DB	17SEP08	USD/INR	6,890,000.00CR NDF	43.0700000	
Net		9,993.91DB*			0CR*		
9/11/08 B		176,784.28CR	17SEP08	USD/CNY	1,210,000.00DB NDF	6.8445000	
Net		33.57CR*			0CR*		
9/12/08 B		3,231.02CR	17SEP08	USD/ARS	10,000.00DB NDF	3.0950000	
Net		6.69DB*			0CR*		
9/12/08 B		43,706.29CR	17SEP08	USD/INR	2,000,000.00DB NDF	45.7600000	
9/12/08 B		65,502.18CR	17SEP08	USD/INR	3,000,000.00DB NDF	45.8000000	
9/12/08 B		41,257.37CR	17SEP08	USD/INR	1,890,000.00DB NDF	45.8100000	
Net		487.60CR*			0CR*		
9/12/08 B		111,370.72CR	17SEP08	USD/RUB	2,860,000.00DB NDF	25.6800000	
9/12/08 B		110,808.71CR	17SEP08	USD/RUB	2,850,000.00DB NDF	25.7200000	
Net		1,757.07DB*			0CR*		
9/12/08 B		74,743.07CR	17SEP08	USD/TWD	2,400,000.00DB NDF	32.1100000	
9/12/08 B		71,606.48CR	17SEP08	USD/TWD	2,300,000.00DB NDF	32.1200000	
Net		209.43DB*			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
		GBP	79,316.97CR		67,565.87DB		11,751.10CR*
		USD	3,859,205.90CR		3,918,672.31DB		59,466.41DB*
		JPY	108,000,000CR		108,000,000DB		0CR*
		MXN	2,200,000.00CR		2,200,000.00DB		0CR*
		SGD	1,150,000.00CR		1,150,000.00DB		0CR*
		TRY	170,000.00CR		170,000.00DB		0CR*
		EUR	40,000.00CR		40,000.00DB		0CR*
		AUD	50,000.00CR		50,000.00DB		0CR*
		NZD	60,000.00CR		60,000.00DB		0CR*
		CNY	6,050,000.00CR		6,050,000.00DB		0CR*
		RUB	5,710,000.00CR		5,710,000.00DB		0CR*
		TWD	4,700,000.00CR		4,700,000.00DB		0CR*
		ARS	10,000.00CR		10,000.00DB		0CR*
		INR	6,890,000.00CR		6,890,000.00DB		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		50,000.00CR
9/17/08	CLS - CURRENCY RECEIVED				9/17/08 EUR		40,000.00CR
- - - - - 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	GBP	67,565.87CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	16,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	15,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	16,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	14,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	7,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	13,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	15,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	NZD	60,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	460,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	340,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	350,000.00CR	
9/17/08	CURRENCY		RECEIVED	9/17/08	USD	4,198.81CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	58,313.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	272,549.81CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	306,479.86CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	991,398.16CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	264,226.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	47,417.50CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	27,978.46CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	28,004.44CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	39,210.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	140,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	50,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	20,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	20,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	79,316.97DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	6,000,000DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	102,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	NZD	60,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	370,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	420,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	360,000.00DB	
9/17/08	CURRENCY		DELIVERED	9/17/08	USD	4,918.16DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	339,326.88DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	149,309.44DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	236,414.02DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	243,316.61DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	139,977.60DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	149,309.44DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	130,670.15DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	65,347.27DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,908.98DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	121,144.35DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	139,847.10DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	140,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	62,566.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	46,535.28DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	39,720.00DB	
				Total Cash	AUD	0CR**	
				Total Cash	EUR	0CR**	
				Total Cash	GBP	11,751.10DB**	
				Total Cash	JPY	CR**	
				Total Cash	NZD	0CR**	
				Total Cash	SGD	0CR**	
				Total Cash	USD	59,466.42CR**	

- - - - 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
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	CLS - CURRENCY	DELIVERED		9/17/08	CAD	1,450,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	EUR	220,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	GBP	530,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	HKD	20,560,000.00CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	57,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	57,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	60,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	52,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	25,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	46,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	47,000,000CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	57,000,000CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	1,960,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	870,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	210,000.00CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	220,000.00CR
9/17/08	CURRENCY	RECEIVED		9/17/08	USD	90,977.21CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	2,664,230.50CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,240,513.72CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	3,897,555.52CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,144,979.34CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	760,817.70CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	750,790.21CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	794,731.21CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	747,842.47CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,836,206.40CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,436,323.00CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	283,187.40CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	342,360.26CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	457,670.20CR
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	477,351.90CR
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	AUD	1,960,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	AUD	1,550,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	AUD	300,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	CAD	810,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	CAD	800,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	CAD	850,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	CAD	800,000.00DB
9/17/08	CURRENCY	DELIVERED		9/17/08	EUR	4,802.65DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	EUR	220,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	GBP	260,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	GBP	270,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	HKD	20,560,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	JPY	401,000,000DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	1,700,000.00DB
9/17/08	CLS - CURRENCY	RECEIVED		9/17/08	SGD	1,560,000.00DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,438,683.11DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,814,047.14DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	638,291.78DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	1,441,460.07DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	2,636,911.63DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	531,914.89DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	146,020.42DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	152,941.87DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	531,914.89DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	559,910.41DB
9/17/08	CLS - CURRENCY	DELIVERED		9/17/08	USD	485,346.28DB

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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	15,097.04DB*			0CR*		
5/19/08 S	161,556.21DB	17SEP08	USD/TWD	4,900,000.00CR	NDF	30.330000
Net	8,760.68DB*			0CR*		
5/23/08 S	43,053.49DB	17SEP08	USD/TWD	1,300,000.00CR	NDF	30.195000
Net	2,515.90DB*			0CR*		
5/29/08 S	182,725.80DB	17SEP08	USD/INR	7,870,000.00CR	NDF	43.070000
Net	11,415.40DB*			0CR*		
9/12/08 B	43,706.29CR	17SEP08	USD/INR	2,000,000.00DB	NDF	45.760000
9/12/08 B	87,336.24CR	17SEP08	USD/INR	4,000,000.00DB	NDF	45.800000
9/12/08 B	40,820.78CR	17SEP08	USD/INR	1,870,000.00DB	NDF	45.810000
Net	552.89CR*			0CR*		
9/12/08 B	108,644.86CR	17SEP08	USD/RUB	2,790,000.00DB	NDF	25.680000
9/12/08 B	108,087.09CR	17SEP08	USD/RUB	2,780,000.00DB	NDF	25.720000
Net	1,713.99DB*			0CR*		
9/12/08 B	96,543.13CR	17SEP08	USD/TWD	3,100,000.00DB	NDF	32.110000
9/12/08 B	96,513.08CR	17SEP08	USD/TWD	3,100,000.00DB	NDF	32.120000
Net	276.91DB*			0CR*		

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

	CURR	LONG	SHORT	NET
GBP	557,302.94CR		537,304.43DB	19,998.51CR*
USD	7,504,352.52CR		8,126,719.83DB	622,367.31DB*
AUD	520,000.00CR		520,000.00DB	0CR*
CAD	350,000.00CR		350,000.00DB	0CR*
EUR	893,432.94CR		892,051.59DB	1,381.35CR*
HUF	8,000,000.00CR		8,000,000.00DB	0CR*
JPY	120,000,000CR		120,000,000DB	CR*
NZD	170,000.00CR		170,000.00DB	0CR*
SGD	1,210,000.00CR		1,210,000.00DB	0CR*
TRY	180,000.00CR		180,000.00DB	0CR*
CNY	15,680,000.00CR		10,610,000.00DB	5,070,000.00CR*
RUB	5,570,000.00CR		5,570,000.00DB	0CR*
TWD	6,200,000.00CR		6,200,000.00DB	0CR*
INR	7,870,000.00CR		7,870,000.00DB	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	520,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 CAD	350,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	100,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	360,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	400,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	24,708.10CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	54,334.99CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	48,261.34CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 GBP	410,000.00CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	17,000,000CR
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 DELIVERED	9/17/08 JPY	8,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	13,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	14,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	17,000,000CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	17,000,000CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 NZD	130,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 NZD	40,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	1,210,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	5,370.93CR

- - - - - 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 DELIVERED	9/17/08	USD	155,452.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	287,282.24CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	321,074.14CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,010,837.34CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	278,905.22CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	324,524.80CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	100,912.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	352,130.80CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	28,450.50CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	587,547.66CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	616,097.68CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	352,054.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	371,273.70CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,097.55CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	260,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	110,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	380,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	30,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	350,000.00DB	
9/17/08			CURRENCY DELIVERED	9/17/08	EUR	1,381.35DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	420,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	440,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	200,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	210,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	147,302.94DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	16,000,000DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	104,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	NZD	170,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	390,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	440,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	380,000.00DB	
9/17/08			CURRENCY DELIVERED	9/17/08	USD	48,826.33DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	347,938.64DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	158,641.28DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	837,660.09DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	167,973.12DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	149,337.32DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	74,682.60DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	121,234.73DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	130,463.14DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	158,493.38DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	158,641.28DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	50,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	110,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	100,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	156,555.50DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	96,983.51DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	553,896.72DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	790,931.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	624,874.80DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	31,023.52DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	413,088.00DB	
				Total Cash	AUD	0CR**	
				Total Cash	CAD	0CR**	
				Total Cash	EUR	1,381.35DB**	
				Total Cash	GBP	19,998.51DB**	
				Total Cash	JPY	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

- - 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*

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	

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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	13,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	5,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	10,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	11,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	540,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	220,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	230,000.00CR	
9/17/08			CURRENCY RECEIVED	9/17/08	USD	3,542.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	235,718.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	262,697.02CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	845,604.32CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	227,527.95CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	75,142.49CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	75,079.02CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	84,148.01CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	74,784.25CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	337,262.40CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	297,738.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	613,360.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	360,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	90,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	440,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	170,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	87,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	320,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	360,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	310,000.00DB	
9/17/08			CURRENCY DELIVERED	9/17/08	USD	20,859.02DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	330,737.88DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	397,791.23DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,982.08DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	152,973.78DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	159,893.77DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,982.08DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	121,313.92DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	112,002.99DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	46,676.62DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	93,257.48DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	102,506.76DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,877.68DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	681,064.12DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	328,095.41DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	285,984.00DB	
				Total Cash	AUD		0CR**
				Total Cash	CAD		0CR**
				Total Cash	EUR		0CR**
				Total Cash	GBP		0CR**
				Total Cash	JPY		CR**
				Total Cash	SGD		0CR**
				Total Cash	USD		36,393.70DB**

- - - - 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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9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	13,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	5,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	10,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	11,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	540,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	220,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	230,000.00CR	
9/17/08			CURRENCY RECEIVED	9/17/08	USD	3,542.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	235,718.76CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	262,697.02CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	845,604.32CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	227,527.95CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	75,142.49CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	75,079.02CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	84,148.01CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	74,784.25CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	337,262.40CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	297,738.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	613,360.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	360,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	90,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	80,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	440,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	170,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	87,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	320,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	360,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	310,000.00DB	
9/17/08			CURRENCY DELIVERED	9/17/08	USD	20,859.02DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	330,737.88DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	397,791.23DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,982.08DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	152,973.78DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	159,893.77DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,982.08DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	121,313.92DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	112,002.99DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	46,676.62DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	93,257.48DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	102,506.76DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	111,877.68DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	681,064.12DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	328,095.41DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	285,984.00DB	
				Total Cash	AUD		0CR**
				Total Cash	CAD		0CR**
				Total Cash	EUR		0CR**
				Total Cash	GBP		0CR**
				Total Cash	JPY		CR**
				Total Cash	SGD		0CR**
				Total Cash	USD	36,393.70DB**	

- - - - 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		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.												
8/16/07	S	268,727.37	DB	17SEP08	USD/CNY		1,930,000.00	CR NDF	7.1820000			
Net		13,197.31	CR*					0CR*				
8/22/07	S	387,661.53	DB	17SEP08	USD/CNY		2,790,000.00	CR NDF	7.1970000			
Net		19,887.62	CR*					0CR*				
10/18/07	S	223,321.55	DB	17SEP08	USD/CNY		1,580,000.00	CR NDF	7.0750000			
Net		7,476.90	CR*					0CR*				
4/29/08	B	238,478.42	CR	17SEP08	USD/CNY		1,630,000.00	DB NDF	6.8350000			
Net		376.23	CR*					0CR*				
5/07/08	B	251,204.91	CR	17SEP08	USD/CNY		1,720,000.00	DB NDF	6.8470000			
Net		44.03	DB*					0CR*				
5/12/08	B	239,790.73	CR	17SEP08	USD/CNY		1,650,000.00	DB NDF	6.8810000			
Net		1,232.96	DB*					0CR*				
5/19/08	S	164,360.59	DB	17SEP08	USD/RUB		3,920,000.00	CR NDF	23.8500000			
Net		10,624.85	DB*					0CR*				
5/19/08	S	115,397.30	DB	17SEP08	USD/TWD		3,500,000.00	CR NDF	30.3300000			
Net		6,257.63	DB*					0CR*				
5/29/08	S	128,860.00	DB	17SEP08	USD/INR		5,550,000.00	CR NDF	43.0700000			
Net		8,050.25	DB*					0CR*				
9/12/08	B	21,853.15	CR	17SEP08	USD/INR		1,000,000.00	DB NDF	45.7600000			
9/12/08	B	65,502.18	CR	17SEP08	USD/INR		3,000,000.00	DB NDF	45.8000000			
9/12/08	B	33,835.41	CR	17SEP08	USD/INR		1,550,000.00	DB NDF	45.8100000			
Net		380.99	CR*					0CR*				
9/12/08	B	76,323.99	CR	17SEP08	USD/RUB		1,960,000.00	DB NDF	25.6800000			
9/12/08	B	76,205.29	CR	17SEP08	USD/RUB		1,960,000.00	DB NDF	25.7200000			
Net		1,206.46	DB*					0CR*				
9/12/08	B	52,943.01	CR	17SEP08	USD/TWD		1,700,000.00	DB NDF	32.1100000			
9/12/08	B	56,039.85	CR	17SEP08	USD/TWD		1,800,000.00	DB NDF	32.1200000			
Net		156.81	DB*					0CR*				
- - - - - Foreign Exchange Settlement Summary - - - - -												
				CURR			LONG		SHORT			NET
		USD			3,931,043.45	CR		4,118,419.03	DB		187,375.58	DB*
		HKD			5,880,000.00	CR		5,880,000.00	DB			0CR*
		JPY			74,000,000.00	CR		74,000,000.00	DB			CR*
		MXN			1,300,000.00	CR		1,300,000.00	DB			0CR*
		SGD			840,000.00	CR		840,000.00	DB			0CR*
		ZAR			400,000.00	CR		400,000.00	DB			0CR*
		TRY			140,000.00	CR		140,000.00	DB			0CR*
		EUR			320,000.00	CR		320,000.00	DB			0CR*
		CNY			6,300,000.00	CR		5,000,000.00	DB		1,300,000.00	CR*
		RUB			3,920,000.00	CR		3,920,000.00	DB			0CR*
		TWD			3,500,000.00	CR		3,500,000.00	DB			0CR*
		INR			5,550,000.00	CR		5,550,000.00	DB			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	EUR	320,000.00	CR
9/17/08	CLS	-	CURRENCY RECEIVED						9/17/08	HKD	5,880,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	10,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	10,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	11,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	10,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	5,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	8,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	9,000,000.00	CR
9/17/08	CLS	-	CURRENCY DELIVERED						9/17/08	JPY	11,000,000.00	CR
9/17/08	CLS	-	CURRENCY RECEIVED						9/17/08	SGD	340,000.00	CR
9/17/08	CLS	-	CURRENCY RECEIVED						9/17/08	SGD	250,000.00	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

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

**FUTURES/FOREIGN EXCHANGE
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9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	250,000.00	CR	
9/17/08			CURRENCY RECEIVED			9/17/08	USD	3,657.20	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	761,949.19	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	198,887.70	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	226,211.33	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	719,249.65	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	50,797.53	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	190,829.89	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	223,827.68	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	224,035.52	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	ZAR	400,000.00	CR	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	160,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	160,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	HKD	5,880,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	JPY	74,000,000	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	270,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	310,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	260,000.00	DB	
9/17/08			CURRENCY DELIVERED			9/17/08	USD	13,746.06	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	249,447.36	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	754,136.21	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,318.40	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	173,833.84	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	173,797.58	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	48,367.59	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,318.40	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	102,650.24	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,335.82	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	46,676.62	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	74,605.99	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	83,869.16	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	102,554.54	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	498,309.76	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	ZAR	400,000.00	DB	
Total Cash							EUR		0CR**	
Total Cash							HKD		0CR**	
Total Cash							JPY		CR**	
Total Cash							SGD		0CR**	
Total Cash							USD	2,521.88	DB**	
Total Cash							ZAR		0CR**	
- - - - CLOSING ACCOUNT BALANCES - - - -										
C RENMINBI									0CR*	
EURO									0CR*	
HK DOLLAR									0CR*	
J YEN									CR*	
MEX PESO									0CR*	
SIN DOLLAR									0CR*	
NW TR LIRA									0CR*	
US DOLLAR									0CR*	
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	
4/29/08	S		249,235.47	DB	18MAR09 USD/CNY	1,630,000.00	CR TYPE	6.5400000	14,896.25	DB USD
5/07/08	S		262,675.63	DB	18MAR09 USD/CNY	1,720,000.00	CR TYPE	6.5480000	15,403.35	DB USD
5/12/08	S		249,470.82	DB	18MAR09 USD/CNY	1,650,000.00	CR TYPE	6.6140000	12,308.21	DB USD
9/10/08	B		736,442.10	CR	18MAR09 USD/CNY	5,000,000.00	DB TYPE	6.7894000	18,126.91	CR USD
Net			24,939.82	DB*			0CR*			

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
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US NON-SEGREGATED ACCOUNT

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9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	250,000.00	CR	
9/17/08			CURRENCY RECEIVED			9/17/08	USD	3,657.20	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	761,949.19	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	198,887.70	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	226,211.33	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	719,249.65	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	50,797.53	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	190,829.89	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	223,827.68	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	224,035.52	CR	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	ZAR	400,000.00	CR	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	160,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	EUR	160,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	HKD	5,880,000.00	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	JPY	74,000,000	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	270,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	310,000.00	DB	
9/17/08	CLS	-	CURRENCY RECEIVED			9/17/08	SGD	260,000.00	DB	
9/17/08			CURRENCY DELIVERED			9/17/08	USD	13,746.06	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	249,447.36	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	754,136.21	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,318.40	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	173,833.84	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	173,797.58	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	48,367.59	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,318.40	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	102,650.24	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	93,335.82	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	46,676.62	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	74,605.99	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	83,869.16	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	102,554.54	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	USD	498,309.76	DB	
9/17/08	CLS	-	CURRENCY DELIVERED			9/17/08	ZAR	400,000.00	DB	
Total Cash							EUR		0CR**	
Total Cash							HKD		0CR**	
Total Cash							JPY		CR**	
Total Cash							SGD		0CR**	
Total Cash							USD	2,521.88	DB**	
Total Cash							ZAR		0CR**	
- - - - CLOSING ACCOUNT BALANCES - - - - -										
C RENMINBI									0CR*	
EURO									0CR*	
HK DOLLAR									0CR*	
J YEN									CR*	
MEX PESO									0CR*	
SIN DOLLAR									0CR*	
NW TR LIRA									0CR*	
US DOLLAR									0CR*	
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	
4/29/08	S		249,235.47	DB	18MAR09 USD/CNY	1,630,000.00	CR TYPE 6.5400000		14,896.25	DB USD
5/07/08	S		262,675.63	DB	18MAR09 USD/CNY	1,720,000.00	CR TYPE 6.5480000		15,403.35	DB USD
5/12/08	S		249,470.82	DB	18MAR09 USD/CNY	1,650,000.00	CR TYPE 6.6140000		12,308.21	DB USD
9/10/08	B		736,442.10	CR	18MAR09 USD/CNY	5,000,000.00	DB TYPE 6.7894000		18,126.91	CR USD
Net			24,939.82	DB*			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 Settlement Summary			
	CURR	LONG	SHORT
EUR	100,000.00CR		100,000.00DB
TRY	340,000.00CR		340,000.00DB
CNY	15,690,000.00CR		12,940,000.00DB
RUB	10,080,000.00CR		10,080,000.00DB
TWD	9,000,000.00CR		9,000,000.00DB
INR	14,350,000.00CR		14,350,000.00DB
			NET
			0CR*
			0CR*
			2,750,000.00CR*
			0CR*
			0CR*
			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	720,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	CAD	670,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	EUR	100,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	360,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	180,000.00CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	28,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	27,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	28,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	25,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	12,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	22,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	22,000,000CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	27,000,000CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,060,000.00CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	1,080,000.00CR	
9/17/08			CURRENCY RECEIVED	9/17/08	USD	8,102.69CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	508,268.57CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	569,176.88CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	1,856,441.66CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	491,753.95CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	159,677.79CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	150,158.04CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	158,946.24CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	158,916.53CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	674,524.80CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	155,618.30CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	475,272.90CR	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	477,351.90CR	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	AUD	720,000.00DB	
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 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 RECEIVED	9/17/08	EUR	100,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	270,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	GBP	270,000.00DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	JPY	191,000,000DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	690,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	780,000.00DB	
9/17/08	CLS	-	CURRENCY RECEIVED	9/17/08	SGD	670,000.00DB	
9/17/08			CURRENCY DELIVERED	9/17/08	USD	31,974.76DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	671,498.11DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	261,291.53DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	737,055.46DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	750,805.55DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	251,959.69DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	261,291.53DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	233,339.56DB	
9/17/08	CLS	-	CURRENCY DELIVERED	9/17/08	USD	112,023.90DB	

- - - - 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.							
5/12/08	S	2,280,000.00	DB	17SEP08 GBP/USD	4,426,918.68	CR DELY 1.9416310	
5/13/08	S	573,455.80	DB	17SEP08 USD/JPY	59,000,000	CR DELY 102.88500	
5/14/08	B	970,000.00	CR	17SEP08 AUD/USD	889,868.30	DB DELY .91739000	
5/14/08	S	1,190,000.00	DB	17SEP08 NZD/USD	887,772.13	CR DELY .7460270	
5/14/08	S	576,474.02	DB	17SEP08 USD/SGD	790,000.00	CR DELY 1.3704000	
5/16/08	B	635,322.84	CR	17SEP08 EUR/CHF	1,030,000.00	DB DELY 1.6212230	
5/19/08	B	756,409.10	CR	17SEP08 USD/SGD	1,030,000.00	DB DELY 1.3616970	
5/20/08	S	491,753.95	DB	17SEP08 USD/SGD	670,000.00	CR DELY 1.3624700	
5/20/08	B	331,790.12	CR	17SEP08 USD/TRY	430,000.00	DB DELY 1.29600	
5/21/08	S	730,000.00	DB	17SEP08 EUR/USD	1,141,829.50	CR DELY 1.5641500	
5/21/08	S	1,137,118.34	DB	17SEP08 USD/JPY	117,000,000	CR DELY 102.89166	
5/21/08	S	515,634.78	DB	17SEP08 USD/SGD	700,000.00	CR DELY 1.3575500	
5/28/08	B	1,280,000.00	CR	17SEP08 AUD/USD	1,208,266.24	DB DELY .94395800	
9/12/08	S	2,250,000.00	DB	17SEP08 AUD/USD	1,843,177.50	CR DELY .81919000	
9/12/08	S	640,905.18	DB	17SEP08 EUR/CHF	1,030,000.00	CR DELY 1.6071020	
9/12/08	B	730,000.00	CR	17SEP08 EUR/USD	1,035,744.44	DB DELY 1.4188280	
9/12/08	B	2,280,000.00	CR	17SEP08 GBP/USD	4,085,689.32	DB DELY 1.7919690	
9/12/08	B	883,392.23	CR	17SEP08 USD/JPY	95,000,000	DB DELY 107.54000	
9/12/08	B	752,508.36	CR	17SEP08 USD/JPY	81,000,000	DB DELY 107.64000	
Net		1,635,900.59	CR*		176,000,000	DB*	
9/15/08	B	1,190,000.00	CR	17SEP08 NZD/USD	793,027.90	DB DELY .6664100	
9/15/08	B	790,234.11	CR	17SEP08 USD/SGD	1,130,000.00	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		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	559,717.31	DB	17SEP08 USD/CNY	3,960,000.00	CR NDF	7.0750000		
Net		18,739.55	CR*			0CR*			
4/29/08	B	238,478.42	CR	17SEP08 USD/CNY	1,630,000.00	DB NDF	6.8350000		
Net		376.23	CR*			0CR*			
5/07/08	B	254,125.89	CR	17SEP08 USD/CNY	1,740,000.00	DB NDF	6.8470000		
Net		44.55	DB*			0CR*			
5/12/08	B	242,697.28	CR	17SEP08 USD/CNY	1,670,000.00	DB NDF	6.8810000		
Net		1,247.91	DB*			0CR*			
5/19/08	S	507,337.53	DB	17SEP08 USD/RUB	12,100,000.00	CR NDF	23.8500000		
Net		32,796.09	DB*			0CR*			
5/19/08	S	458,292.12	DB	17SEP08 USD/TWD	13,900,000.00	CR NDF	30.3300000		
Net		24,851.73	DB*			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.

5/29/08 S	405,618.76DB	17SEP08	USD/INR	17,470,000.00	CR NDF	43.070000
Net	25,340.14	DB*			0CR*	
9/12/08 B	383,450.40	CR	17SEP08	USD/INR	17,470,000.00	DB NDF
Net	3,171.78	CR*			0CR*	
9/12/08 B	434,918.65	CR	17SEP08	USD/TWD	13,900,000.00	DB NDF
Net	1,478.26	CR*			0CR*	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
GBP	2,280,000.00	CR	0CR*
USD	13,367,702.37	CR	129,703.56
JPY	176,000,000	CR	0CR*
AUD	2,250,000.00	CR	0CR*
NZD	1,190,000.00	CR	0CR*
SGD	2,160,000.00	CR	0CR*
EUR	1,365,322.84	CR	5,582.34
CHF	1,030,000.00	CR	0CR*
TRY	0CR	430,000.00	430,000.00
CNY	3,960,000.00	CR	1,080,000.00
RUB	12,100,000.00	CR	12,100,000.00
TWD	13,900,000.00	CR	0CR*
INR	17,470,000.00	CR	0CR*

ITEMIZED CASH ACTIVITY			
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 2,250,000.00
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CHF 1,030,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 730,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 640,905.18
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 2,280,000.00
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 95,000,000
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 81,000,000
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 1,190,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,030,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 1,130,000.00
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 430,000.00
9/17/08	CURRENCY RECEIVED	9/17/08	USD 60,514.60
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,137,118.34
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 515,634.78
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 576,474.02
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 573,455.80
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 491,753.95
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 889,868.30
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,208,266.24
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 1,035,744.44
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 4,085,689.32
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD 793,027.90
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 970,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD 1,280,000.00
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	CHF 1,030,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 635,322.84
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR 730,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP 2,280,000.00
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 117,000,000
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY 59,000,000
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NZD 1,190,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 700,000.00
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD 790,000.00

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LEHMAN BROTHERS
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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
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 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	1,767,461.04	CR 18MAR09	USD/CNY	12,000,000.00	DB NDF 6.7894000	
9/11/08	S	1,440,000.00	DB 17SEP08	AUD/USD	1,143,936.00	CR DELY .79440000	
9/11/08	B	2,050,446.89	CR 17SEP08	USD/HKD	15,990,000.00	DB DELY 7.7983000	
9/11/08	B	1,661,191.93	CR 17SEP08	USD/JPY	177,000,000.00	DB DELY 106.55000	
9/12/08	B	540,000.00	CR 17SEP08	EUR/USD	755,418.42	DB DELY 1.3989230	
9/12/08	B	560,000.00	CR 17SEP08	EUR/USD	784,124.32	DB DELY 1.4002220	
9/12/08	S	37,571.24	DB 17SEP08	USD/CAD	40,000.00	CR DELY 1.0646440	
9/12/08	S	28,154.63	DB 17SEP08	USD/CAD	30,000.00	CR DELY 1.0655440	
9/12/08	S	37,399.12	DB 17SEP08	USD/CAD	40,000.00	CR DELY 1.0695440	
9/12/08	S	37,392.12	DB 17SEP08	USD/CAD	40,000.00	CR DELY 1.0697440	
9/12/08	B	65,559.44	CR 17SEP08	USD/INR	3,000,000.00	DB NDF 45.760000	
9/12/08	B	109,170.30	CR 17SEP08	USD/INR	5,000,000.00	DB NDF 45.800000	
9/12/08	B	70,072.04	CR 17SEP08	USD/INR	3,210,000.00	DB NDF 45.810000	
9/12/08	B	177,570.09	CR 17SEP08	USD/RUB	4,560,000.00	DB NDF 25.6800000	
9/12/08	B	176,516.33	CR 17SEP08	USD/RUB	4,540,000.00	DB NDF 25.7200000	
9/12/08	B	535,408.21	CR 17SEP08	USD/SGD	770,000.00	DB DELY 1.4381550	
9/12/08	B	549,200.36	CR 17SEP08	USD/SGD	790,000.00	DB DELY 1.4384550	
9/12/08	S	152,426.80	DB 17SEP08	USD/TRY	190,000.00	CR DELY 1.24650	
9/12/08	S	136,108.89	DB 17SEP08	USD/TRY	170,000.00	CR DELY 1.24900	
9/12/08	B	118,343.20	CR 17SEP08	USD/TWD	3,800,000.00	DB NDF 32.110000	
9/12/08	B	115,193.03	CR 17SEP08	USD/TWD	3,700,000.00	DB NDF 32.120000	

- - - - - 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.							
11/06/07	S	2,068,938.75	DB 17SEP08	USD/HKD	15,990,000.00	CR DELY 7.7286000	
5/12/08	B	160,000.00	CR 17SEP08	AUD/USD	148,265.60	DB DELY .92666000	
5/12/08	B	149,116.56	CR 17SEP08	USD/CAD	150,000.00	DB DELY 1.0059245	
5/13/08	B	130,000.00	CR 17SEP08	AUD/USD	120,639.48	DB DELY .92799600	
5/13/08	S	1,720,367.40	DB 17SEP08	USD/JPY	177,000,000.00	CR DELY 102.88500	
5/14/08	S	415,936.95	DB 17SEP08	USD/SGD	570,000.00	CR DELY 1.3704000	

- - - - - 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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**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	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		500,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		570,000.00DB		
9/17/08	CLS	-	CURRENCY RECEIVED		9/17/08	SGD		490,000.00DB		
9/17/08			CURRENCY DELIVERED		9/17/08	USD		1,733.77DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		149,116.56DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		535,408.21DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		549,200.36DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		2,050,446.89DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		1,661,191.93DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		1,712,939.80DB		
9/17/08	CLS	-	CURRENCY DELIVERED		9/17/08	USD		1,143,936.00DB		
					Total Cash	AUD		0CR**		
					Total Cash	CAD		0CR**		
					Total Cash	EUR		0CR**		
					Total Cash	HKD		0CR**		
					Total Cash	JPY		CR**		
					Total Cash	SGD		0CR**		
					Total Cash	USD		166,722.02CR**		
CLOSING ACCOUNT BALANCES										
AUS DOLLAR			0CR*							
CAN DOLLAR			0CR*							
EURO			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	591,743.12DB	18MAR09	USD/CNY	3,870,000.00CR	TYPE	6.5400000			35,367.19DB USD
5/07/08	S	632,254.12DB	18MAR09	USD/CNY	4,140,000.00CR	TYPE	6.5480000			37,075.50DB USD
5/12/08	S	603,265.80DB	18MAR09	USD/CNY	3,990,000.00CR	TYPE	6.6140000			29,763.50DB USD
9/10/08	B	1,767,461.04CR	18MAR09	USD/CNY	12,000,000.00DB	TYPE	6.7894000			43,504.58CR USD
Net		59,802.00DB*				0CR*				
							Net Present Value			58,701.61DB* USD
							Undiscounted MTM	6.9640270	416,462.74DB*	CNY
							Undiscounted MTM In Base		59,802.01DB*	USD
							Total FX Forward NPV		58,701.61DB*	USD
							Total FX Undiscounted MTM		59,802.01DB*	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	0CR	0CR				
AUD	0CR	0CR	0CR	0CR	0CR	0CR				
CAD	0CR	0CR	0CR	0CR	0CR	0CR				
JPY	CR	CR	CR	CR	CR	CR				
SGD	0CR	0CR	0CR	0CR	0CR	0CR				
TRY	0CR	0CR	0CR	0CR	0CR	0CR				
EUR	0CR	0CR	0CR	0CR	0CR	0CR				
CNY	0CR	.01DB	0CR	0CR	.01DB	0CR				
RUB	0CR	0CR	0CR	0CR	0CR	0CR				
TWD	0CR	0CR	0CR	0CR	0CR	0CR				
INR	0CR	0CR	0CR	0CR	0CR	0CR				
Sum of the Absolute Values:		.01					.01			
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

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**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary									
CURR				LONG	SHORT		NET		
AUD		100,000.00CR			100,000.00DB		0CR*		
USD		411,816.95CR			469,746.49DB		57,929.54DB*		
JPY		26,000,000CR			26,000,000DB		CR*		
CNY		870,000.00CR			610,000.00DB		260,000.00CR*		
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 RECEIVED				9/17/08	AUD	100,000.00CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	4,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	4,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	4,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	3,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	2,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	3,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	2,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	4,000,000CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	252,709.34CR		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	92,799.60CR		
9/17/08	CLS - CURRENCY RECEIVED				9/17/08	AUD	100,000.00DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	JPY	26,000,000DB		
9/17/08	CURRENCY DELIVERED				9/17/08	USD	2,739.02DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	37,327.36DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	37,327.36DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	37,327.36DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	28,000.75DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	18,670.65DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	27,977.25DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	18,637.59DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	37,292.56DB		
9/17/08	CLS - CURRENCY DELIVERED				9/17/08	USD	80,259.00DB		
						Total Cash	AUD	0CR**	
						Total Cash	JPY	CR**	
						Total Cash	USD	19,950.04CR**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR		0CR*							
C RENMINBI		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	30,581.04DB	18MAR09	USD/CNY	200,000.00CR TYPE	6.5400000	1,827.75DB	USD	
5/07/08	S	32,070.86DB	18MAR09	USD/CNY	210,000.00CR TYPE	6.5480000	1,880.63DB	USD	
5/12/08	S	30,238.89DB	18MAR09	USD/CNY	200,000.00CR TYPE	6.6140000	1,491.90DB	USD	
9/10/08	B	89,845.94CR	18MAR09	USD/CNY	610,000.00DB TYPE	6.7894000	2,211.48CR	USD	
Net		3,044.85DB*			0CR*				
						Net Present Value	2,988.80DB* USD		
						Undiscounted MTM	6.9640270	21,204.42DB*	CNY
						Undiscounted MTM In Base	3,044.84DB* USD		
						Total FX Forward NPV	2,988.80DB* USD		
						Total FX Undiscounted MTM	3,044.84DB* 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			
JPY	CR	CR			CR	CR			
CNY	0CR	.01CR			0CR	.01CR			
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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AUS DOLLAR 0CR
EURO 0CR
J YEN CR
NZ 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
9/05/08	B	10,000,000.00	CR 9SEP08	AUD/NZD	12,156,000.00	DB DELY 1.2156000	
9/09/08	B	20,000,000.00	CR 25SEP08	AUD/JPY	1,758,530,000	DB DELY 87.926500	
9/09/08	S	100,000,000.00	30SEP08	AUD/NZD	119,000,000.00	1.1900000	
		Exp 9/26/08 10:00 NY	Put /	Euro		9/11/08	
				Premium in Base @			286,755.52CR USD
		09/09/08 Trade expired					
9/26/08	S	100,000,000.00	30SEP08	AUD/NZD	119,000,000.00	1.1900000	
		Exp 9/26/08 10:00 NY	Put /	Euro		9/11/08	

- - - - - 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.							
9/05/08	B	10,000,000.00	CR 9SEP08	AUD/NZD	12,156,000.00	DB DELY 1.2156000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/09/08	S	100,000,000.00	30SEP08	AUD/NZD	119,000,000.00	1.1900000	
		Exp 9/26/08 10:00 NY	Put /	Euro	Premium Amount	9/11/08	362,500.00CR AUD

Net Amount Due AUD 362,500.00CR*

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

8/14/08	S	57,679,465.78	DB 15SEP08	USD/TRY	69,100,000.00	CR DELY 1.19800	
8/14/08	S	126,366,351.57	DB 18SEP08	EUR/JPY	20,520,000,000	CR DELY 162.38500	
9/09/08	B	20,000,000.00	CR 25SEP08	AUD/JPY	1,758,530,000	DB TYPE 87.926500	

Recap of Realized Gains/Losses AUD 362,500.00CR

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

	CURR	LONG	SHORT	NET
AUD	130,000,000.00	CR	0CR	130,000,000.00CR*
NZD	0CR	131,156,000.00	DB	131,156,000.00DB*
USD	0CR	57,679,465.78	DB	57,679,465.78DB*
TRY	69,100,000.00	CR	0CR	69,100,000.00CR*
EUR	0CR	126,366,351.57	DB	126,366,351.57DB*
JPY	20,520,000,000	CR	1,758,530,000	DB 18,761,470,000CR*

- - - - - 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	NZD	12,156,000.00	CR
9/09/08	CURRENCY DELIVERED	9/09/08	AUD	10,000,000.00	DB
9/11/08	CURRENCY DELIVERED	9/11/08	AUD	362,500.00	DB
9/15/08	CURRENCY RECEIVED	9/15/08	USD	57,679,465.78	CR
9/15/08	CURRENCY DELIVERED	9/15/08	TRY	69,100,000.00	DB
		Total Cash	AUD	10,362,500.00	DB**
		Total Cash	NZD	12,156,000.00	CR**
		Total Cash	TRY	69,100,000.00	DB**
		Total Cash	USD	57,679,465.78	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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9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	1,190,011.50DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	396,812.50DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	317,196.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	802,840.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	399,470.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	402,950.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	1,050,000.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	640,064.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	400,189.50DB
9/12/08	CURRENCY	DELIVERED		9/12/08	NOK	558,089.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	NOK	51,567.71DB
9/12/08	CURRENCY	RECEIVED		9/12/08	NZD	20,000.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	500,000.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	1,189,620.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	935,622.50DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	854,950.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	1,408,680.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	474,149.50DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	297,378.75DB
9/12/08	CURRENCY	RECEIVED		9/12/08	SEK	2,914.50DB
9/12/08	CURRENCY	DELIVERED		9/12/08	SEK	8,073.25DB
9/12/08	CURRENCY	DELIVERED		9/12/08	SEK	125.50DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	195,645.49DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	7,425.60DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	39,151.82DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	46,331.39DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	89,801.83DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	46,477.04DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	43,387.50DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	72,390.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	56,536.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	102,312.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	72,925.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	72,625.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	13,582.80DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	28,190.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	183,235.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	143,316.00DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	127,065.51DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	14,118.39DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	70,892.25DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	1,195.68DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	6,584.51DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	3,252.35DB
9/12/08	CURRENCY	RECEIVED		9/12/08	USD	14.89DB
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	2,800.00DB
9/12/08	CURRENCY	DELIVERED		9/12/08	USD	275.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	200,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	250,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	250,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	500,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	19,221.86CR
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	287,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	700,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	USD	700,000.00CR
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	200,000.00DB
9/15/08	CURRENCY	RECEIVED		9/15/08	EUR	500,000.00DB

- - - - 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.

7/30/08	S	320,100.00DB	17SEP08	EUR/USD	496,686.37CR	DELY 1.5516600	
7/30/08	S	498,098.17DB	17SEP08	USD/CHF	522,500.00CR	DELY 1.0489900	
8/01/08	B	499,266.90CR	17SEP08	USD/CHF	524,400.00DB	DELY 1.0503400	
8/07/08	S	323,800.00DB	17SEP08	EUR/USD	496,715.68CR	DELY 1.5340200	
8/07/08	S	323,500.00DB	17SEP08	EUR/USD	497,225.97CR	DELY 1.5370200	
Net		647,300.00DB*			993,941.65CR*		
8/07/08	B	255,800.00CR	17SEP08	GBP/USD	496,868.48DB	DELY 1.9424100	
8/14/08	S	335,900.00DB	17SEP08	EUR/USD	499,607.58CR	DELY 1.4873700	
8/14/08	S	499,476.24DB	17SEP08	USD/SEK	3,147,000.00CR	DELY 6.30060000	
8/15/08	S	167,800.00DB	17SEP08	EUR/USD	246,098.84CR	DELY 1.4666200	
8/15/08	B	69,432.69CR	17SEP08	USD/HUF	11,384,600.00DB	DELY 163.96600	
8/27/08	S	336,900.00DB	17SEP08	EUR/USD	495,429.98CR	DELY 1.4705550	
8/27/08	S	495,328.45DB	17SEP08	USD/SEK	3,168,200.00CR	DELY 6.39616000	
8/27/08	S	499,451.01DB	17SEP08	USD/SEK	3,197,800.00CR	DELY 6.40263000	
Net		994,779.46DB*			6,366,000.00CR*		
8/29/08	S	338,800.00DB	17SEP08	EUR/USD	498,301.96CR	DELY 1.4707850	
8/29/08	S	498,773.10DB	17SEP08	USD/CHF	547,800.00CR	DELY 1.0982950	
9/02/08	B	490,523.93CR	17SEP08	USD/NOK	2,703,400.00DB	DELY 5.5112500	

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
GBP	761,800.00CR	750,400.00DB	11,400.00CR*
USD	8,272,658.75CR	6,472,033.93DB	1,800,624.82CR*
EUR	946,900.00CR	2,786,100.00DB	1,839,200.00DB*
SEK	9,513,000.00CR	9,020,300.00DB	492,700.00CR*
CHF	2,104,700.00CR	524,400.00DB	1,580,300.00CR*
HUF	0CR	11,384,600.00DB	11,384,600.00DB*
NOK	0CR	2,703,400.00DB	2,703,400.00DB*

----- 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	524,400.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	318,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	320,100.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	167,800.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	323,800.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	323,500.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	335,900.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	336,900.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	338,800.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	249,400.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	250,500.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	250,500.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF	11,384,600.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	NOK	2,703,400.00CR

----- 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
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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 -----									
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	2,988,800.00CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	3,032,300.00CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	2,999,200.00CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	498,233.62CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	502,564.50CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	498,098.17CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	499,476.24CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	499,451.01CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	495,328.45CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	498,773.10CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	496,767.80CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	492,849.06CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	492,742.80CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	500,187.27CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	500,693.43CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	496,868.48CR		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CHF	519,000.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CHF	515,400.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CHF	522,500.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	CHF	547,800.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	EUR	316,000.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	EUR	316,400.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	EUR	314,500.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	253,000.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	253,000.00DB		
9/17/08	CLS	-	CURRENCY	RECEIVED	9/17/08	GBP	255,800.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	3,147,000.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	3,197,800.00DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	SEK	3,168,200.00DB		
9/17/08	CURRENCY		DELIVERED		9/17/08	USD	69,432.69DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	496,604.62DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	501,223.18DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	499,965.83DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	499,266.90DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	490,523.93DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	495,555.31DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	500,566.98DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	496,686.37DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	500,551.61DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	494,790.11DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	246,098.84DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	496,715.68DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	497,225.97DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	499,607.58DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	495,429.98DB		
9/17/08	CLS	-	CURRENCY	DELIVERED	9/17/08	USD	498,301.96DB		
Total Cash						CHF	1,580,300.00DB**		
Total Cash						EUR	1,517,900.00CR**		
Total Cash						GBP	11,400.00DB**		
Total Cash						HUF	11,384,600.00CR**		
Total Cash						NOK	2,703,400.00CR**		
Total Cash						SEK	492,700.00DB**		
Total Cash						USD	1,306,513.61DB**		
----- C L O S I N G A C C O U N T B A L A N C E S -----									
SWISSFRANC				0CR*					
EURO				321,300.00DB*					
POUND STG				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

- - - - - OPENING ACCOUNT BALANCES - - - - -										
US DOLLAR		.11CR								
- - - - - FOREIGN EXCHANGE CONFIRMATIONS - - - - -										
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value			
9/11/08	S	1,000,000.00	12DEC08	USD/COP	1,000,000.00	1.0000				
		Exp 12/10/08 10:00 NY	/Put Euro		9/15/08					
- - - - - 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.										
9/11/08	S	1,000,000.00	12DEC08	USD/COP	1,000,000.00	1.0000				
		Exp 12/10/08 10:00 NY	/Put Euro		Premium Amount	9/15/08	80,000.00CR	USD		
							Net Amount Due	USD	80,000.00CR*	
							Recap of Realized Gains/Losses	USD	80,000.00CR	
- - - - - Foreign Exchange Settlement Summary - - - - -										
		CURR	LONG		SHORT		NET			
USD				0CR	1,000,000.00DB		1,000,000.00DB*			
COP		1,000,000.00CR		0CR		1,000,000.00CR*				
- - - - - ITEMIZED CASH ACTIVITY - - - - -										
9/15/08	CURRENCY DELIVERED					9/15/08	USD	80,000.00DB		
						Total Cash	USD	80,000.00DB**		
- - - - - CLOSING ACCOUNT BALANCES - - - - -										
US DOLLAR		.11CR*								
- - - - - FOREIGN EXCHANGE OPEN POSITIONS - - - - -										
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value			
9/11/08	S	1,000,000.00	12DEC08	USD/COP	1,000,000.00	1.0000	8,146.58DB	USD		
		Exp 12/10/08 10:00 NY	/Put Euro					USD		
					Market Rate	17.8303		USD		
					Net Market Value @	2191.5954	8,146.58DB	USD		
							Total FX Forward NPV	0CR* USD		
							Total FX Undiscounted MTM	0CR* USD		
							Total FX Long Option value	0CR* USD		
							Total FX Short Option Value	8,146.58DB* USD		
							Net FX Option Value	8,146.58DB* USD		
- - - - - Foreign Exchange Position Delta Summary - - - - -										
Curr	Notional		USD Equivalent		Delta Notional		Delta USD Equiv			
COP	1,000,000.00CR		451.46CR		687,410,574.80DB		310,338.37DB			
Sum of the Absolute Values:			451.46				310,338.37			
- - - - - Foreign Exchange Position Summary - - - - -										
		CURR	LONG		SHORT		NET			
USD				0CR	1,000,000.00DB		1,000,000.00DB*			
COP		1,000,000.00CR		0CR		1,000,000.00CR*				
- - - - - MARGIN REQUIREMENT SUMMARY - - - - -										
		Margin Requirement			Equity		Margin			
		Initial			Excess/Deficit		Call/Excess			
USD	61,568.62DB			8,146.47DB		69,715.09DB				
Total Value in Base Currency										
USD	61,568.62DB			8,146.47DB		69,715.09DB				
- - - - - ACCOUNT VALUE SUMMARY - - - - -										
		Account	Unrealized G/L		Net Present Value		Net Option		Collateral	
		Balance	on Futures		on Forwards		Value		Market Value	
USD		.11CR	0CR		0CR		8,146.58DB		0CR	
								8,146.47DB		
- - - - - PROFIT & LOSS SUMMARY - - - - -										
- - - - - 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

----- 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 45,512.06CR
9/12/08	CURRENCY DELIVERED	9/12/08 USD 854.50CR
9/12/08	CURRENCY DELIVERED	9/12/08 USD 2,800.00CR
9/12/08	CURRENCY DELIVERED	9/12/08 USD 275.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 40.00CR
9/12/08	CURRENCY DELIVERED	9/12/08 USD 10.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 JPY 5,000,000DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 209,789.60DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 7,425.60DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 22,217.01DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 2,800.00DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 275.00DB
9/12/08	CURRENCY RECEIVED	9/12/08 USD 40.00DB
9/12/08	CURRENCY DELIVERED	9/12/08 USD 10.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,600.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,312.50CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 27.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 173.88CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 173.88CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 210.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 69.55CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 3,664.48CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 10.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 14.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 139.10CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 82.50CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 400.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 950.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 375.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 10.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 200.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 10.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 152.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 108.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 306.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 270.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD 450.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD 220.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD 1,115.28CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 10.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD 3,053.58CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,470.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,600.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,312.50DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 27.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 173.88DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 173.88DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 210.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 69.55DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 3,664.48DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 10.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 14.00DB

----- 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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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/15/08	CURRENCY RECEIVED	9/15/08 USD	139.10DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	82.50DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	400.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	950.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	375.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	10.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	200.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	10.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	152.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	108.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	306.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	270.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 USD	450.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 USD	220.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 USD	1,115.28DB
9/15/08	CURRENCY DELIVERED	9/15/08 USD	10.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD	3,053.58DB
9/15/08	CURRENCY DELIVERED	9/15/08 USD	1,470.00DB
9/16/08	CURRENCY RECEIVED	9/16/08 USD	8,300.00CR
9/16/08	CURRENCY DELIVERED	9/16/08 USD	10.00CR
9/16/08	CURRENCY DELIVERED	9/16/08 USD	7,500.00CR
9/16/08	CURRENCY RECEIVED	9/16/08 USD	1,350.00CR
9/16/08	CURRENCY DELIVERED	9/16/08 USD	9,919.92CR
9/16/08	CURRENCY DELIVERED	9/16/08 USD	1,676.97CR
9/16/08	CURRENCY RECEIVED	9/16/08 USD	8,300.00DB
9/16/08	CURRENCY DELIVERED	9/16/08 USD	10.00DB
9/16/08	CURRENCY DELIVERED	9/16/08 USD	7,500.00DB
9/16/08	CURRENCY RECEIVED	9/16/08 USD	1,350.00DB
9/16/08	CURRENCY DELIVERED	9/16/08 USD	182.03DB
9/16/08	CURRENCY DELIVERED	9/16/08 USD	11,414.86DB
		Total Cash AED	0CR**
		Total Cash EUR	0CR**
		Total Cash JPY	CR**
		Total Cash NOK	0CR**
		Total Cash NZD	0CR**
		Total Cash USD	0CR**
CLOSING ACCOUNT BALANCES			
UAE DIRHAM			0CR*
EURO			0CR*
HUN FORINT			.07DB*
J YEN			CR*
NOR KRONE			0CR*
NZ DOLLAR			0CR*
SLV KORUNA			.09DB*
US DOLLAR			2.00DB*
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
AED	0CR	0CR	0CR
EUR	0CR	0CR	0CR
HUF	0CR	.07DB	.07DB
JPY	CR	CR	CR
NOK	0CR	0CR	0CR
NZD	0CR	0CR	0CR
SKK	0CR	.09DB	.09DB
USD	0CR	2.00DB	2.00DB
Total Value in Base Currency			
USD	0CR	2.00DB	2.00DB
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
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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.

8/20/08 S	50,000,000.00DB	3SEP08	USD/BRL	81,400,000.00CR	NDF	1.6280000
Net	195,790.50DB*			0CR*		
9/05/08 B	15,000,000.00CR	8SEP08	USD/TWD	462,150,000.00DB	NDF	30.810000
Net	466,981.13CR*			0CR*		
8/11/08 B	8,000,000.00CR	10SEP08	USD/KRW	8,284,000,000.00DB	NDF	1035.50000
Net	418,085.30CR*			0CR*		
9/10/08 S	15,000,000.00DB	11SEP08	USD/KRW	15,096,750,000.00CR	NDF	1006.45000
Net	1,288,147.14DB*			0CR*		
6/17/08 S	45,000,000.00DB	17SEP08	USD/BRL	74,250,000.00CR	NDF	1.6500000
Net	4,034,482.76DB*			0CR*		

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

AUD	179,181,250.00CR	115,181,250.00DB	64,000,000.00CR*
USD	2,415,624,376.00CR	1,802,064,115.65DB	613,560,260.35CR*
EUR	1,113,900,000.00CR	2,056,100,000.00DB	942,200,000.00DB*
CHF	635,275,650.00CR	310,869,200.00DB	324,406,450.00CR*
GBP	251,323,797.20CR	196,932,735.00DB	54,391,062.20CR*
NZD	61,000,000.00CR	6,000,000.00DB	55,000,000.00CR*
JPY	129,895,185,000CR	98,764,832,753DB	31,130,352,247CR*
CAD	5,347,300.00CR	2,776,246.00DB	2,571,054.00CR*
MXN	0CR	809,958,000.00DB	809,958,000.00DB*
TWD	1,882,500,000.00DB	777,861,000.00DB	2,660,361,000.00DB*
TRY	6,392,580.00DB	65,464,200.00DB	71,856,780.00DB*
RUB	650,000,000.00CR	650,000,000.00CR	1,300,000,000.00CR*
KRW	75,346,750,000.00CR	8,284,000,000.00DB	67,062,750,000.00CR*
BRL	155,650,000.00CR	15,970,000.00DB	139,680,000.00CR*

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

9/02/08 CLS - CURRENCY RECEIVED	9/02/08 CHF	80,675,000.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 EUR	147,375.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 EUR	139,500.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 EUR	118,125.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	5,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	5,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	75,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	1,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	40,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	1,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	880,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	17,500,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 GBP	3,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	316,060,153CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	4,648,700,000CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	8,100,000,000CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	8,100,000,000CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	1,067,040,000CR
9/02/08 CURRENCY RECEIVED	9/02/08 USD	543,750.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 USD	903,750.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 USD	933,750.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 USD	107,500.00CR
9/02/08 CURRENCY RECEIVED	9/02/08 USD	647,813.00CR

- - - - - 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	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 - - - -

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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 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
745 7TH AVE
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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

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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	S	42,000,000.00	DB	15SEP08 EUR/USD	58,413,600.00	CR DELY 1.3908000			
9/11/08	B	75,000,000.00	CR	15SEP08 EUR/USD	108,750,000.00	DB DELY 1.4500000			
9/11/08	B	60,000,000.00	CR	15SEP08 EUR/USD	89,910,000.00	DB DELY 1.4985000			
Net		93,000,000.00	CR*		140,246,400.00	DB*			
9/11/08	B	20,000,000.00	CR	15SEP08 GBP/USD	37,480,000.00	DB DELY 1.8740000			
9/11/08	S	10,000,000.00	DB	15SEP08 USD/SGD	14,090,000.00	CR DELY 1.4090000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	60,000,000.00	18SEP08	EUR/USD	83,100,000.00	1.3850000			
	Exp	9/16/08 10:00	NY Put /	Euro	Premium Amount	9/15/08	496,500.00	CR	USD
						Net Amount Due	USD	496,500.00	CR*
9/11/08	B	60,000,000.00	25SEP08	EUR/USD	84,630,000.00	1.4105000			
	Exp	9/23/08 10:00	NY Call/	Euro	Premium Amount	9/15/08	399,000.00	DB	USD
						Net Amount Due	USD	399,000.00	DB*
9/11/08	B	50,000,000.00	15OCT08	EUR/USD	69,700,000.00	1.3940000			
	Exp	10/13/08 10:00	NY Call/	Euro	Premium Amount	9/15/08	1,052,500.00	DB	USD
9/11/08	B	25,000,000.00	15OCT08	EUR/USD	34,862,500.00	1.3945000			
	Exp	10/13/08 10:00	NY Call/	Euro	Premium Amount	9/15/08	518,125.00	DB	USD
						Net Amount Due	USD	1,570,625.00	DB*
9/11/08	B	50,000,000.00	15OCT08	EUR/USD	69,700,000.00	1.3940000			
	Exp	10/13/08 10:00	NY Put /	Euro	Premium Amount	9/15/08	1,100,000.00	DB	USD
9/11/08	B	25,000,000.00	15OCT08	EUR/USD	34,862,500.00	1.3945000			
	Exp	10/13/08 10:00	NY Put /	Euro	Premium Amount	9/15/08	550,000.00	DB	USD
						Net Amount Due	USD	1,650,000.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	50,000,000.00	CR	16SEP08 USD/JPY	5,342,500,000.00	DB DELY 106.85000			
9/11/08	B	100,000,000.00	CR	16SEP08 USD/JPY	10,700,000,000.00	DB DELY 107.00000			
9/11/08	S	50,000,000.00	DB	16SEP08 USD/JPY	5,435,000,000.00	CR DELY 108.70000			
Net		100,000,000.00	CR*		10,607,500,000.00	DB*			
9/12/08	S	6,000,000.00	DB	16SEP08 EUR/USD	8,456,400.00	CR DELY 1.4094000			
9/12/08	S	25,000,000.00	DB	16SEP08 EUR/USD	38,412,500.00	CR DELY 1.5365000			
Net		31,000,000.00	DB*		46,868,900.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	20,000,000.00	19SEP08	EUR/USD	27,940,000.00	1.3970000			
	Exp	9/17/08 10:00	NY Put /	Euro	Premium Amount	9/16/08	95,500.00	CR	USD
						Net Amount Due	USD	95,500.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/08/08	S	14,700,000.00	DB	23SEP08 USD/TRY	18,057,480.00	CR TYPE 1.22840			
9/25/07	B	12,000,000.00	CR	29SEP08 USD/JPY	1,325,040,000.00	DB TYPE 110.42000			
2/29/08	S	24,000,000.00	DB	29SEP08 USD/CAD	23,553,600.00	CR TYPE .9814000			
8/27/08	S	2,500,000.00	DB	29SEP08 EUR/TRY	4,450,000.00	CR TYPE 1.78000			
9/26/07	S	26,800,000.00	DB	30SEP08 USD/JPY	2,973,192,000.00	CR TYPE 110.94000			
7/29/08	B	30,000,000.00	CR	30SEP08 USD/RUB	700,845,000.00	DB TYPE 23.3615000			
					Recap of Realized Gains/Losses	CHF	571,875.00	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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9/11/08	CURRENCY RECEIVED	9/11/08	USD	494,250.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD	812,625.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD	739,500.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	20,925,000.00CR
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	ZAR	75,705,000.00CR
9/11/08	CURRENCY DELIVERED	9/11/08	CHF	292,875.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	CHF	279,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	276,375.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	261,750.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	275,625.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	30,500,000.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	6,000,000.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	NZD	30,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	10,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	10,350,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	53,690,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	38,350,000.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	16,733,850.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	83,250,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	EUR	51,875.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	30,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NZD	31,600,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	23,000,000.00CR
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	AUD	25,000,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	16,875.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	10,500,000.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	JPY	2,489,750.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	JPY	4,605,000.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	75,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	25,800,000.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	21,493,750.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	42,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	1,052,500.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	1,100,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	550,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	518,125.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	399,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	10,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	37,480,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	14,985,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	74,925,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	108,750,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	15,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	12,500,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	10,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	50,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	75,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	20,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SGD	14,090,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	496,500.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	58,413,600.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	6,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	25,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	5,342,500.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	10,700,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD	2,314,647.38CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	50,000,000.00CR

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9/16/08	CLS - CURRENCY DELIVERED					9/16/08	JPY	5,435,000.00	DB
9/16/08	CURRENCY DELIVERED					9/16/08	USD	95,500.00	DB
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	USD	50,000,000.00	DB
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	USD	100,000,000.00	DB
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	USD	8,456,400.00	DB
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	USD	38,412,500.00	DB
Total Cash						AUD	27,993,750.00	CR**	
Total Cash						CHF	175,901,925.00	DB**	
Total Cash						EUR	205,471,250.00	CR**	
Total Cash						GBP	20,000,000.00	DB**	
Total Cash						JPY	5,641,045,000.00	DB**	
Total Cash						MXN	195,716,325.00	CR**	
Total Cash						NZD	16,600,000.00	CR**	
Total Cash						SGD	14,090,000.00	DB**	
Total Cash						TRY	17,956,000.00	DB**	
Total Cash						USD	104,336,584.26	DB**	
Total Cash						ZAR	151,725,000.00	CR**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								0CR*	
CAN DOLLAR		23,553,600.00						CR*	
SWISSFRANC								.09DB*	
EURO		2,499,999.60						DB*	
POUND STG								0CR*	
J YEN		1,648,152,000						CR*	
KOREAN WON								0CR*	
MEX PESO								0CR*	
RINGGIT								0CR*	
NZ DOLLAR								0CR*	
RUSS RUBLE		700,845,000.00						DB*	
SW KRONA								0CR*	
SIN DOLLAR								0CR*	
NW TR LIRA		22,507,480.00						CR*	
TWN DOLLAR								0CR*	
US DOLLAR		22,850,135.63						DB*	
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 10839304					10/07/08	GBP	1,500,000.00	DB
9/30/08	MKT_OP_XIT DEAL NUMBER 10839304					10/07/08	GBP	1,500,000.00	CR
						Net Amount Due	10/07/08 GBP		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
1/04/08	B	25,000,000.00	8JAN09	AUD/CHF		23,237,500.00		.9295000	148,964.89CR USD
Exp 1/06/09 10:00 NY Call/ Euro									USD
						Market Rate		.0066977	USD
						Net Market Value @	1.1219993		148,964.89CR USD
1/04/08	B	25,000,000.00	8JAN09	AUD/CHF		23,237,500.00		.9295000	1,310,891.96CR USD
Exp 1/06/09 10:00 NY Put / Euro									USD
						Market Rate		.0589398	USD
						Net Market Value @	1.1219993		1,310,891.96CR USD
2/08/08	B	15,000,000.00	13NOV08	AUD/JPY		1,350,000,000		90.000000	37,558.80CR USD
Exp 11/11/08 10:00 NY Call/ Euro									USD
						Market Rate		.266301	USD
						Net Market Value @	106.02401		37,558.80CR USD
2/08/08	B	15,000,000.00	13NOV08	AUD/JPY		1,350,000,000		90.000000	955,103.02CR 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.									
9/11/08	S	50,000,000.00	17NOV08	EUR/CHF		Premium Amount	78,975,000.00	1.5795000	497,500.00CR EUR
		Exp 11/13/08 10:00 NY	Put /	Euro		Premium Amount		9/15/08	498,750.00CR EUR
		Exp 11/13/08 10:00 NY	Put /	Euro					
						Net Amount Due		EUR	500,937.00CR*
9/11/08	B	10,000,000.00	15DEC08	EUR/GBP		Premium Amount	7,940,000.00	.794000	177,750.00DB EUR
		Exp 12/11/08 10:00 NY	Call/	Euro		Premium Amount		9/15/08	177,750.00DB*
						Net Amount Due		EUR	177,750.00DB*
9/11/08	B	10,000,000.00	15DEC08	EUR/GBP		Premium Amount	7,940,000.00	.794000	168,500.00DB EUR
		Exp 12/11/08 10:00 NY	Put /	Euro		Premium Amount		9/15/08	168,500.00DB*
						Net Amount Due		EUR	168,500.00DB*
9/11/08	S	50,000.00	30SEP08	XAU/USD		Premium Amount	38,750,000.00	775.00000	542,500.00CR USD
		Exp 9/26/08 9:30 NY	Call/	Euro		Premium Amount		9/15/08	494,000.00CR USD
9/11/08	S	50,000.00	30SEP08	XAU/USD		Premium Amount	38,750,000.00	775.00000	1,036,500.00CR*
		Exp 9/26/08 9:30 NY	Call/	Euro		Premium Amount		9/15/08	170,500.00DB USD
						Net Amount Due		USD	170,500.00DB*
9/11/08	B	50,000.00	30SEP08	XAU/USD		Premium Amount	34,000,000.00	680.00000	3,074,000.00DB USD
		Exp 9/26/08 9:30 NY	Put /	Euro		Premium Amount		9/15/08	3,074,000.00DB*
						Net Amount Due		USD	3,074,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/06	B	4,000,000.00CR	16SEP08	USD/JPY			430,560,000DB DELY	107.64000	
8/31/07	S	25,000,000.00DB	16SEP08	USD/JPY			2,694,250,000CR DELY	107.77000	
9/11/08	B	2,500,000.00CR	16SEP08	USD/JPY			266,645,000DB DELY	106.65800	
9/11/08	S	5,000,000.00DB	16SEP08	USD/JPY			534,250,000CR DELY	106.85000	
9/11/08	B	100,000,000.00CR	16SEP08	USD/JPY			10,875,000,000DB DELY	108.75000	
Net		97,500,000.00CR*					10,607,395,000DB*		
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		Premium Amount	2,355,000,000	94.200000	455,000.00CR CHF
		Exp 10/22/08 10:00 NY	Call/	Euro		Premium Amount		9/16/08	455,000.00CR*
						Net Amount Due		CHF	455,000.00CR*
9/11/08	S	25,000,000.00	24OCT08	CHF/JPY		Premium Amount	2,355,000,000	94.200000	425,000.00CR CHF
		Exp 10/22/08 10:00 NY	Put /	Euro		Premium Amount		9/16/08	425,000.00CR*
						Net Amount Due		CHF	425,000.00CR*
9/11/08	B	15,000,000.00	16MAR09	CHF/JPY		Premium Amount	1,401,000,000	93.400000	469,875.00DB CHF
		Exp 3/12/09 15:00 TOK	Call/	Euro		Premium Amount		9/16/08	469,875.00DB*
						Net Amount Due		CHF	469,875.00DB*
9/11/08	B	15,000,000.00	16MAR09	CHF/JPY		Premium Amount	1,401,000,000	93.400000	424,875.00DB CHF
		Exp 3/12/09 15:00 TOK	Put /	Euro		Premium Amount		9/16/08	424,875.00DB*
						Net Amount Due		CHF	424,875.00DB*
9/11/08	S	37,500,000.00	16OCT08	EUR/JPY		Premium Amount	5,523,750,000	147.30000	800,625.00CR EUR
		Exp 10/14/08 10:00 NY	Call/	Euro		Premium Amount		9/16/08	

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

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**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
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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

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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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9/15/08	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
Net Present Value								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									Euro 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									Euro 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									Euro 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									Euro 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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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	25,000,000.00	17NOV08	GBP/JPY	4,712,500,000	188.50000	677,500.00CR*
		Exp 11/13/08 10:00 NY Put /		Euro	Premium Amount	9/17/08	625,000.00CR GBP
Net Amount Due GBP							625,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
7/21/08	B	2,500,000.00CR	22SEP08	USD/TRY	3,046,750.00DB	TYPE 1.21870	
8/19/08	S	1,000,000.00DB	22SEP08	USD/COP	1,904,000,000.00CR	TYPE 1904.0000	
3/19/08	B	31,479,525.00CR	25SEP08	USD/XAU	31,500.00DB	TYPE 999.35000	
6/18/08	B	32,000,000.00CR	26SEP08	USD/CHF	33,417,600.00DB	TYPE 1.0443000	
7/11/08	S	38,000,000.00DB	26SEP08	USD/CHF	38,627,000.00CR	TYPE 1.0165000	
8/26/08	S	1,000,000.00DB	29SEP08	USD/COP	1,902,000,000.00CR	TYPE 1902.0000	
8/27/08	B	18,000,000.00CR	30SEP08	USD/ARS	54,702,000.00DB	TYPE 3.0390000	
8/27/08	B	2,000,000.00CR	30SEP08	USD/ARS	6,080,000.00DB	TYPE 3.0400000	
Net		20,000,000.00CR*			60,782,000.00DB*		
Recap of Realized Gains/Losses EUR							803,750.00DB
Recap of Realized Gains/Losses GBP							1,302,500.00CR
Recap of Realized Gains/Losses USD							2,439,562.50DB
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	2,000,000.00CR	3SEP08	USD/BRL	3,263,000.00DB	NDF 1.6315000	
Net		3,548.70CR*			0CR*		
7/31/08	B	20,000,000.00CR	4SEP08	USD/CLP	10,196,000,000.00DB	NDF 509.80000	
7/31/08	B	8,000,000.00CR	4SEP08	USD/CLP	4,078,800,000.00DB	NDF 509.85000	
Net		357,622.82CR*			0CR*		
8/07/08	B	2,000,000.00CR	11SEP08	USD/ARS	6,144,000.00DB	NDF 3.0720000	
Net		9,484.87DB*			0CR*		
9/08/08	S	11,000,000.00DB	11SEP08	EUR/RUB	400,477,000.00CR	NDF 36.407000	
Net		67,079.75CR*			0CR*		
9/08/08	B	5,000,000.00CR	11SEP08	USD/CLP	2,635,500,000.00DB	NDF 527.10000	
Net		34,385.30CR*			0CR*		
9/10/08	B	3,000,000.00CR	12SEP08	USD/COP	6,300,000,000.00DB	NDF 2100.0000	
Net		26,925.22DB*			0CR*		
8/13/08	B	1,000,000.00CR	15SEP08	USD/ARS	3,076,000.00DB	NDF 3.0760000	
Net		7,581.87CR*			0CR*		
7/10/08	S	20,000,000.00DB	16SEP08	USD/KRW	20,072,000,000.00CR	NDF 1003.60000	
Net		1,851,717.90DB*			0CR*		
9/16/08	B	40,000,000.00CR	16SEP08	USD/KRW	41,584,000,000.00DB	NDF 1039.60000	
Net		2,401,446.65CR*			0CR*		
Foreign Exchange Settlement Summary							
		CURR		LONG		SHORT	NET
		EUR	1,390,100,000.00CR		1,144,100,000.00DB		246,000,000.00CR*
		HUF	3,806,400,000.00CR		9,502,000,000.00DB		5,695,600,000.00DB*
		JPY	76,779,175,000CR		98,645,999,998DB		21,866,824,998DB*
		USD	887,299,425.00CR		1,251,057,350.00DB		363,757,925.00DB*
		GBP	170,773,940.00CR		124,115,000.00DB		46,658,940.00CR*
		RUB	2,889,227,000.00CR		273,250,000.00DB		2,615,977,000.00CR*
		TRY	280,182,550.00CR		50,897,400.00DB		229,285,150.00CR*
		CHF	96,539,750.00CR		203,057,340.00DB		106,517,590.00DB*
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
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9/11/08	CLS - CURRENCY RECEIVED	9/11/08	CHF	27,950,000.00CR	
9/11/08	CURRENCY RECEIVED	9/11/08	EUR	44,625.00CR	
9/11/08	CURRENCY RECEIVED	9/11/08	EUR	44,625.00CR	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	3,000,000.00CR	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	JPY	4,123,750,000CR	
9/11/08	CURRENCY RECEIVED	9/11/08	USD	208,375.00CR	
9/11/08	CURRENCY RECEIVED	9/11/08	USD	231,500.00CR	
9/11/08	CURRENCY RECEIVED	9/11/08	USD	204,000.00CR	
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	25,000,000.00CR	
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	15,603,500.00CR	
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	20,782,500.00CR	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	AUD	5,239,500.00DB	
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	25,500.00DB	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	11,000,000.00DB	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	25,000,000.00DB	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	15,000,000.00DB	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	JPY	2,633,750,000DB	
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	JPY	4,141,725,000DB	
9/11/08	CURRENCY DELIVERED	9/11/08	USD	24,900.43DB	
9/11/08	CURRENCY DELIVERED	9/11/08	USD	182,500.00DB	
9/11/08	CURRENCY DELIVERED	9/11/08	USD	202,250.00DB	
9/11/08	CURRENCY DELIVERED	9/11/08	USD	214,250.00DB	
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	25,000,000.00DB	
9/11/08	PART BF 9.08	9/11/08	USD	1,875.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	8,641,100.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	44,460,000.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	EUR	26,000,000.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	EUR	39,000.00CR	
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	GBP	23,000,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	SEK	79,947,000.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	26,925.22CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	380,000.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	219,375.00CR	
9/12/08	CURRENCY RECEIVED	9/12/08	USD	225,375.00CR	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	61,776,000.00CR	
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	67,079.75DB	
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	CLS - CURRENCY RECEIVED	9/12/08	EUR	8,400,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	44,000,000.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	TRY	45,676,400.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	1,707,500.00DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	257,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	8,500,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	40,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	40,503,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	40,000,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	CAD	15,967,500.00CR	
9/15/08	CURRENCY RECEIVED	9/15/08	EUR	33,750.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	22,000,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	15,000,000.00CR	
9/15/08	CURRENCY DELIVERED	9/15/08	EUR	288,750.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	17,512,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SEK	140,857,500.00DB	
9/15/08	CURRENCY DELIVERED	9/15/08	USD	7,581.87DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	15,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	34,540,000.00DB	

- - - - 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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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	25,000,000.00	17NOV08	GBP/JPY	4,712,500,000	188.50000	677,500.00CR*
		Exp 11/13/08 10:00 NY Put /		Euro	Premium Amount	9/17/08	625,000.00CR GBP
						Net Amount Due GBP	625,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
7/21/08	B	2,500,000.00CR	22SEP08	USD/TRY	3,046,750.00DB	TYPE 1.21870	
8/19/08	S	1,000,000.00DB	22SEP08	USD/COP	1,904,000,000.00CR	TYPE 1904.0000	
3/19/08	B	31,479,525.00CR	25SEP08	USD/XAU	31,500.00DB	TYPE 999.35000	
6/18/08	B	32,000,000.00CR	26SEP08	USD/CHF	33,417,600.00DB	TYPE 1.0443000	
7/11/08	S	38,000,000.00DB	26SEP08	USD/CHF	38,627,000.00CR	TYPE 1.0165000	
8/26/08	S	1,000,000.00DB	29SEP08	USD/COP	1,902,000,000.00CR	TYPE 1902.0000	
8/27/08	B	18,000,000.00CR	30SEP08	USD/ARS	54,702,000.00DB	TYPE 3.0390000	
8/27/08	B	2,000,000.00CR	30SEP08	USD/ARS	6,080,000.00DB	TYPE 3.0400000	
Net		20,000,000.00CR*			60,782,000.00DB*		
					Recap of Realized Gains/Losses	EUR	803,750.00DB
					Recap of Realized Gains/Losses	GBP	1,302,500.00CR
					Recap of Realized Gains/Losses	USD	2,439,562.50DB
- - 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	2,000,000.00CR	3SEP08	USD/BRL	3,263,000.00DB	NDF 1.6315000	
Net		3,548.70CR*			0CR*		
7/31/08	B	20,000,000.00CR	4SEP08	USD/CLP	10,196,000,000.00DB	NDF 509.80000	
7/31/08	B	8,000,000.00CR	4SEP08	USD/CLP	4,078,800,000.00DB	NDF 509.85000	
Net		357,622.82CR*			0CR*		
8/07/08	B	2,000,000.00CR	11SEP08	USD/ARS	6,144,000.00DB	NDF 3.0720000	
Net		9,484.87DB*			0CR*		
9/08/08	S	11,000,000.00DB	11SEP08	EUR/RUB	400,477,000.00CR	NDF 36.407000	
Net		67,079.75CR*			0CR*		
9/08/08	B	5,000,000.00CR	11SEP08	USD/CLP	2,635,500,000.00DB	NDF 527.10000	
Net		34,385.30CR*			0CR*		
9/10/08	B	3,000,000.00CR	12SEP08	USD/COP	6,300,000,000.00DB	NDF 2100.0000	
Net		26,925.22DB*			0CR*		
8/13/08	B	1,000,000.00CR	15SEP08	USD/ARS	3,076,000.00DB	NDF 3.0760000	
Net		7,581.87CR*			0CR*		
7/10/08	S	20,000,000.00DB	16SEP08	USD/KRW	20,072,000,000.00CR	NDF 1003.60000	
Net		1,851,717.90DB*			0CR*		
9/16/08	B	40,000,000.00CR	16SEP08	USD/KRW	41,584,000,000.00DB	NDF 1039.60000	
Net		2,401,446.65CR*			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 S U M M A R Y - - - - -							
		CURR			LONG	SHORT	NET
		EUR			1,390,100,000.00CR	1,144,100,000.00DB	246,000,000.00CR*
		HUF			3,806,400,000.00CR	9,502,000,000.00DB	5,695,600,000.00DB*
		JPY			76,779,175,000CR	98,645,999,998DB	21,866,824,998DB*
		USD			887,299,425.00CR	1,251,057,350.00DB	363,757,925.00DB*
		GBP			170,773,940.00CR	124,115,000.00DB	46,658,940.00CR*
		RUB			2,889,227,000.00CR	273,250,000.00DB	2,615,977,000.00CR*
		TRY			280,182,550.00CR	50,897,400.00DB	229,285,150.00CR*
		CHF			96,539,750.00CR	203,057,340.00DB	106,517,590.00DB*
- - - - - 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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9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	2,457,750.00	OCR		
9/16/08	CURRENCY RECEIVED			9/16/08	USD	386,875.00	OCR		
9/16/08	CURRENCY RECEIVED			9/16/08	USD	370,000.00	OCR		
9/16/08	CURRENCY RECEIVED			9/16/08	USD	1,851,717.90	OCR		
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	88,125,000.00	OCR		
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	15,000,000.00	DB		
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	50,000,000.00	DB		
				Total Cash	AUD	34,760,500.00	OCR**		
				Total Cash	CAD	35,099,700.00	OCR**		
				Total Cash	CHF	112,641,990.00	OCR**		
				Total Cash	EUR	166,288,829.75	DB**		
				Total Cash	GBP	63,411,440.00	DB**		
				Total Cash	HUF	3,806,400,000.00	DB**		
				Total Cash	ILS	49,125,000.00	OCR**		
				Total Cash	JPY	4,661,824,998	OCR**		
				Total Cash	SEK	60,910,500.00	DB**		
				Total Cash	TRY	60,234,100.00	DB**		
				Total Cash	USD	219,929,126.80	OCR**		
				Total Cash	ZAR	75,855,000.00	OCR**		
CLOSING ACCOUNT BALANCES									
ARG PESO		60,782,000.00	DB*						
AUS DOLLAR			OCR*						
BRAZ REAL			.59	OCR*					
CAN DOLLAR				OCR*					
SWISSFRANC		5,209,400.03	CR*						
COLOM PESO		3,806,000,000.00	OCR*						
EURO			.06	DB*					
POUND STG		1,302,500.00	CR*						
HUN FORINT				OCR*					
ISR SHEKEL				OCR*					
J YEN				1	CR*				
KOREAN WON					OCR*				
NOR KRONE					OCR*				
RUSS RUBLE					OCR*				
SW KRONA					OCR*				
NW TR LIRA		19,356,050.00	CR*						
US DOLLAR		30,380,971.65	CR*						
GOLD		31,500.00	DB*						
SA RAND					OCR*				
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 10607910			11/28/08	EUR	1,000,000.00	OCR		
9/30/08	MKT_OP_XIT DEAL NUMBER 10607910			11/28/08	EUR	1,000,000.00	DB		
				Net Amount Due	11/28/08	EUR		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		
10/11/06	S	22,000,000.00	14OCT08	AUD/JPY	1,743,500,000	79.250000	1,100,522.02	DB	USD
		Exp 10/09/08 10:00 NY	Call/	Euro					USD
					Market Rate	5.320223			USD
					Net Market Value @	106.02401	1,100,522.02	DB	USD
10/11/06	S	22,000,000.00	14OCT08	AUD/JPY	1,743,500,000	79.250000	119,319.17	DB	USD
		Exp 10/09/08 10:00 NY	Put /	Euro					USD
					Market Rate	.576821			USD
					Net Market Value @	106.02401	119,319.17	DB	USD
7/01/08	B	25,000,000.00	5JAN09	AUD/JPY	2,566,250,000	102.650000	1,092.70	CR	USD
		Exp 12/29/08 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									

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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	15,000,000.00	26SEP08	EUR/USD	21,105,000.00	1.4070000	219,375.00DB* USD
	Exp	9/24/08 10:00	NY	Put / Euro	Premium Amount	9/12/08	225,375.00DB USD
Net Amount Due USD							225,375.00DB*
9/10/08	S	100,000,000.00	17OCT08	EUR/USD	141,000,000.00	1.4100000	1,707,500.00CR USD
	Exp	10/15/08 10:00	NY	Call/ Euro	Premium Amount	9/12/08	1,707,500.00CR USD
Net Amount Due USD							1,707,500.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	40,000,000.00DB	12SEP08	EUR/TRY	70,000,000.00CR DELY	1.750000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	40,000,000.00	14OCT08	USD/TRY	54,000,000.00	1.350000	
	Exp	10/13/08 12:00	LDN	/Put Euro	Premium Amount	9/12/08	257,000.00CR USD
Net Amount Due USD							257,000.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	S	40,000,000.00DB	15SEP08	AUD/USD	34,540,000.00CR DELY	.86350000	
9/11/08	S	22,000,000.00DB	15SEP08	EUR/GBP	17,512,000.00CR DELY	.7960000	
9/11/08	S	15,000,000.00DB	15SEP08	EUR/SEK	140,857,500.00CR DELY	9.3905000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	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	33,750.00DB EUR
Net Amount Due EUR							33,750.00DB*
9/11/08	S	75,000,000.00	19SEP08	EUR/GBP	59,625,000.00	.795000	
	Exp	9/17/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	288,750.00CR EUR
Net Amount Due EUR							288,750.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	B	15,000,000.00CR	15SEP08	USD/CAD	15,967,500.00DB DELY	1.0645000	
9/10/08	S	18,000,000.00DB	16SEP08	USD/TRY	22,402,800.00CR DELY	1.24460	
9/11/08	B	15,000,000.00CR	16SEP08	EUR/JPY	2,457,750,000DB DELY	163.85000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	25,000,000.00	16OCT08	USD/JPY	2,677,500,000	107.10000	
	Exp	10/14/08 15:00	TOK	/Call Euro	Premium Amount	9/16/08	370,000.00DB USD
Net Amount Due USD							370,000.00DB*
9/11/08	B	25,000,000.00	16OCT08	USD/JPY	2,677,500,000	107.10000	
	Exp	10/14/08 15:00	TOK	/Put Euro	Premium Amount	9/16/08	386,875.00DB USD
Net Amount Due USD							386,875.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	B	50,000,000.00CR	16SEP08	GBP/USD	88,125,000.00DB DELY	1.7625000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	25,000,000.00	17NOV08	GBP/JPY	4,712,500,000	188.50000	
	Exp	11/13/08 10:00	NY	Call/ Euro	Premium Amount	9/17/08	677,500.00CR GBP

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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 -----						
9/03/08 INTEREST EARNED			9/03/08 USD		1.71CR	
9/19/08 CURRENCY DELIVERED			9/19/08 USD	409,979.00DB		
9/25/08 REV NP 19SEP08 REF FX 144858718			9/25/08 USD	409,979.00CR		
			Total Cash USD		1.71CR**	
----- 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*					
SWISSFRANC	1.43CR*					
DAN KRONE	0CR*					
EURO	0CR*					
POUND STG	.78DB*					
J YEN	4DB*					
NOR KRONE	0CR*					
NZ DOLLAR	1.00DB*					
SW KRONA	.04CR*					
US DOLLAR	409,980.29CR*					
----- 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		
CHF	0CR	1.43CR		1.43CR		
DKK	0CR	0CR		0CR		
EUR	0CR	0CR		0CR		
GBP	0CR	.78DB		.78DB		
JPY	CR	4DB		4DB		
NOK	0CR	0CR		0CR		
NZD	0CR	1.00DB		1.00DB		
SEK	0CR	.04CR		.04CR		
USD	0CR	409,980.29CR		409,980.29CR		
Total Value in Base Currency						
USD	0CR	409,979.48CR		409,979.48CR		
----- 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	
CHF	1.43CR	0CR	0CR	0CR	1.43CR	
GBP	.78DB	0CR	0CR	0CR	.78DB	
JPY	4DB	CR	CR	CR	4DB	
NZD	1.00DB	0CR	0CR	0CR	1.00DB	
SEK	.04CR	0CR	0CR	0CR	.04CR	
USD	409,980.29CR	0CR	0CR	0CR	409,980.29CR	
Total Value in Base Currency						
USD	409,979.48CR	0CR	0CR	0CR	409,979.48CR	
----- 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
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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 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	
- - - - 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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COMMERCIAL CORP
745 7TH AVE
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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							
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							

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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 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
09/11/08 Trade cancelled							
9/12/08	B	3,400,000.00	CR 30SEP08	AUD/USD	2,703,085.00	DB DELY .79502500	
9/12/08	B	1,700,000.00	CR 16SEP08	EUR/USD	2,397,850.00	DB DELY 1.4105000	
9/12/08	S	17,000,000.00	23SEP08	EUR/USD	24,650,000.00	1.4500000	
		Exp 9/19/08 10:00 NY	Call/	Euro		9/16/08	
9/12/08	S	850,000.00	DB 2OCT08	USD/BRL	1,537,650.00	CR NDF 1.8090000	
09/11/08 As of trade							
9/12/08	B	3,400,000.00	CR 30SEP08	AUD/USD	2,687,785.00	DB DELY .79052500	
09/11/08 As of trade							
9/12/08	B	3,400,000.00	CR 30SEP08	EUR/CHF	5,396,157.00	DB DELY 1.5871050	
09/12/08 Trade expired							
9/19/08	S	17,000,000.00	23SEP08	EUR/USD	24,650,000.00	1.4500000	
		Exp 9/19/08 10:00 NY	Call/	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.							
9/02/08	S	47,000,000.00	3DEC08	USD/JPY	5,405,000,000	115.00000	
		Exp 12/01/08 10:00 NY	/Put	Euro	Premium Amount	9/04/08	83,425.00
							CR USD
						Net Amount Due	USD 83,425.00
9/03/08	S	11,750,000.00	12SEP08	EUR/USD	16,450,000.00	1.4000000	
		Exp 9/10/08 10:00 NY	Put /	Euro	Premium Amount	9/05/08	8,225.00
							CR USD
						Net Amount Due	USD 8,225.00
9/04/08	S	11,750,000.00	15SEP08	EUR/USD	16,450,000.00	1.4000000	
		Exp 9/11/08 10:00 NY	Put /	Euro	Premium Amount	9/08/08	11,045.00
							CR USD
						Net Amount Due	USD 11,045.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/11/08	B	11,750,000.00	CR 15SEP08	EUR/USD	16,450,000.00	DB DELY 1.4000000	
9/12/08	B	1,700,000.00	CR 16SEP08	EUR/USD	2,397,850.00	DB DELY 1.4105000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	17,000,000.00	23SEP08	EUR/USD	24,650,000.00	1.4500000	
		Exp 9/19/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	22,950.00
							CR USD
						Net Amount Due	USD 22,950.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/04/08	B	2,350,000.00	CR 30SEP08	EUR/CHF	3,756,616.00	DB TYPE 1.5985600	
9/05/08	B	4,238,033.19	CR 30SEP08	USD/CHF	4,700,000.00	DB TYPE 1.1090050	
9/08/08	B	5,875,000.00	CR 30SEP08	EUR/USD	8,346,289.38	DB TYPE 1.4206450	
9/11/08	S	3,400,000.00	DB 30SEP08	EUR/CHF	5,386,093.00	CR TYPE 1.5841450	
9/12/08	B	3,400,000.00	CR 30SEP08	AUD/USD	2,687,785.00	DB TYPE .79052500	
9/12/08	B	3,400,000.00	CR 30SEP08	EUR/CHF	5,396,157.00	DB TYPE 1.5871050	
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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**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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9/03/08	CURRENCY RECEIVED					9/03/08	USD	61,086.64	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	10,113.80	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	2,129.22	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	14,904.55	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	44,466.99	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	96,211.45	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	14,953.50	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	47,485.32	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	2,895.25	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	6,840.43	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	3,658.84	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	477.24	CR
9/03/08	CURRENCY RECEIVED					9/03/08	USD	70,631.42	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	243,726.19	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	4,692.85	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	18,135.10	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	18,973.70	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	2,306.66	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	32,452.28	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	6,999.51	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	11,968.12	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	11,453.74	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	1,670.34	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	874.94	DB
9/03/08	CURRENCY RECEIVED					9/03/08	USD	2,465.74	DB
9/04/08	CURRENCY DELIVERED					9/04/08	USD	83,425.00	DB
9/05/08	CURRENCY DELIVERED					9/05/08	USD	8,225.00	DB
9/08/08	CURRENCY DELIVERED					9/08/08	USD	11,045.00	DB
9/09/08	CURRENCY DELIVERED					9/09/08	USD	2,010,668.52	DB
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	USD	16,450,000.00	CR
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	EUR	11,750,000.00	DB
9/16/08	CURRENCY DELIVERED					9/16/08	USD	22,950.00	DB
Total Cash							EUR	11,750,000.00	DB**
Total Cash							USD	14,192,559.12	CR**
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR		3,400,000.00		CR*					
SWISSFRANC		8,466,680.00		DB*					
EURO		9,925,000.00		CR*					
J YEN				CR*					
RUSS RUBLE				0CR*					
US DOLLAR		9,193,891.19		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
7/15/08	B	11,600,000.00	17OCT08	EUR/USD		18,676,000.00		1.6100000	116.00
Exp 10/15/08 10:00 NY Call/ Euro									CR USD
						Market Rate		.0000100	USD
8/27/08	B	1,300,000.00	2OCT08	USD/BRL		2,122,250.00	DB	TYPE 1.6325000	184,409.83
8/28/08	S	1,300,000.00	2OCT08	USD/BRL		2,137,200.00	CR	TYPE 1.6440000	176,552.43
8/28/08	S	2,600,000.00	2OCT08	USD/BRL		4,279,600.00	CR	TYPE 1.6460000	350,371.85
9/02/08	S	1,300,000.00	2OCT08	USD/BRL		2,174,250.00	CR	TYPE 1.6725000	157,079.74
9/03/08	B	2,350,000.00	2OCT08	USD/BRL		3,937,425.00	DB	TYPE 1.6755000	280,246.50
9/03/08	S	1,300,000.00	2OCT08	USD/BRL		2,190,500.00	CR	TYPE 1.6850000	148,539.07
9/05/08	B	1,175,000.00	2OCT08	USD/BRL		2,032,750.00	DB	TYPE 1.7300000	106,466.50
9/05/08	B	1,354,466.86	2OCT08	USD/BRL		2,350,000.00	DB	TYPE 1.7350000	119,168.55
9/05/08	S	1,175,000.00	2OCT08	USD/BRL		2,044,500.00	CR	TYPE 1.7400000	100,290.95
9/05/08	S	1,175,000.00	2OCT08	USD/BRL		2,045,087.50	CR	TYPE 1.7405000	99,982.17
- - - - 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

- - 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.

8/08/08 B	3,000,000.00CR	12SEP08	USD/CLP	1,556,250,000.00DB	NDF	518.75000
8/08/08 B	2,000,000.00CR	12SEP08	USD/CLP	1,040,000,000.00DB	NDF	520.00000
Net	112,389.17CR*			0CR*		
8/25/08 S	10,000,000.00DB	12SEP08	USD/CLP	5,212,500,000.00CR	NDF	521.25000
Net	187,127.02DB*			0CR*		
9/10/08 S	10,000,000.00DB	12SEP08	USD/ARS	30,615,000.00CR	NDF	3.0615000
Net	23,462.70DB*			0CR*		
8/11/08 S	3,000,000.00DB	15SEP08	USD/CLP	1,563,000,000.00CR	NDF	521.00000
Net	71,607.90DB*			0CR*		
8/12/08 S	5,000,000.00DB	15SEP08	USD/COP	9,243,750,000.00CR	NDF	1848.7500
Net	561,139.23DB*			0CR*		
8/12/08 S	18,000,000.00DB	15SEP08	USD/PEN	52,416,000.00CR	NDF	2.912000
Net	374,659.54DB*			0CR*		
8/13/08 B	5,000,000.00CR	15SEP08	USD/ARS	15,380,000.00DB	NDF	3.0760000
Net	37,909.34CR*			0CR*		
9/10/08 B	9,000,000.00CR	15SEP08	USD/CLP	4,794,750,000.00DB	NDF	532.75000
Net	16,693.52CR*			0CR*		
9/03/08 S	5,000,000.00DB	17SEP08	USD/COP	9,982,500,000.00CR	NDF	1996.5000
Net	180,539.66DB*			0CR*		
8/14/08 B	4,000,000.00CR	18SEP08	USD/PEN	11,710,000.00DB	NDF	2.927500
8/14/08 S	2,000,000.00DB	18SEP08	USD/PEN	5,859,000.00CR	NDF	2.929500
Net	33,739.96CR*			0CR*		

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

USD	468,970,103.10CR	334,305,850.00DB	134,664,253.10CR*
XAU	1,000.00CR	4,038.00DB	3,038.00DB*
JPY	2,202,700,000CR	1,305,237,500DB	897,462,500CR*
EUR	10,000,000.00CR	10,000,000.00DB	0CR*
PLN	34,500,000.00CR	0CR	34,500,000.00CR*
NOK	0CR	81,100,000.00DB	81,100,000.00DB*
MXN	0CR	519,100,000.00DB	519,100,000.00DB*
CLP	38,317,500,000.00CR	86,733,000,000.00DB	48,415,500,000.00DB*
COP	45,763,250,000.00CR	32,187,750,000.00DB	13,575,500,000.00CR*
PEN	84,165,800.00CR	11,710,000.00DB	72,455,800.00CR*
BRL	282,585,500.00CR	341,470,000.00DB	58,884,500.00DB*
ARS	30,615,000.00CR	15,380,000.00DB	15,235,000.00CR*

- - - - - 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 XAU	1,346.00CR
9/02/08 CURRENCY DELIVERED		9/02/08 USD	36,217.01DB
9/02/08 CURRENCY DELIVERED		9/02/08 USD	1,121,487.20DB
9/03/08 CURRENCY RECEIVED		9/03/08 USD	2,732,702.81CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	70,631.42CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	243,726.19CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	4,692.85CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	18,135.10CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	18,973.70CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	2,306.66CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	32,452.28CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	6,999.51CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	11,968.12CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	11,453.74CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	1,670.34CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	874.94CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	2,465.74CR
9/03/08 CURRENCY RECEIVED		9/03/08 USD	61,086.64DB

- - - - - 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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9/03/08	CURRENCY RECEIVED		9/03/08	USD	10,113.80DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	2,129.22DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	14,904.55DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	44,466.99DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	96,211.45DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	14,953.50DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	47,485.32DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	2,895.25DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	6,840.43DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	3,658.84DB			
9/03/08	CURRENCY RECEIVED		9/03/08	USD	477.24DB			
9/04/08	CURRENCY RECEIVED		9/04/08	USD	13,293.69CR			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	83,425.00CR			
9/04/08	CURRENCY DELIVERED		9/04/08	USD	83,425.00DB			
9/05/08	CURRENCY DELIVERED		9/05/08	USD	8,225.00CR			
9/05/08	CURRENCY DELIVERED		9/05/08	USD	6,859.64DB			
9/05/08	CURRENCY DELIVERED		9/05/08	USD	8,225.00DB			
9/08/08	CURRENCY RECEIVED		9/08/08	USD	805,850.00CR			
9/08/08	CURRENCY RECEIVED		9/08/08	USD	1,827,658.94CR			
9/08/08	CURRENCY DELIVERED		9/08/08	USD	11,045.00CR			
9/08/08	CLS - CURRENCY DELIVERED		9/08/08	USD	20,000,000.00CR			
9/08/08	CLS - CURRENCY RECEIVED		9/08/08	JPY	2,202,700,000DB			
9/08/08	CURRENCY DELIVERED		9/08/08	USD	11,045.00DB			
9/08/08	CURRENCY DELIVERED		9/08/08	XAU	1,000.00DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	2,010,668.52CR			
9/09/08	CURRENCY RECEIVED		9/09/08	XAU	1,346.00CR			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	1,088,510.20DB			
9/09/08	CURRENCY DELIVERED		9/09/08	USD	2,537,064.79DB			
9/10/08	CURRENCY DELIVERED		9/10/08	USD	308,560.62DB			
9/10/08	MX9252815 PMT RETURNED ON 9/9 RG		9/10/08	USD	308,560.62CR			
9/11/08	CURRENCY RECEIVED		9/11/08	EUR	10,000,000.00CR			
9/11/08	CLS - CURRENCY RECEIVED		9/11/08	JPY	1,305,237,500CR			
9/11/08	CURRENCY DELIVERED		9/11/08	PLN	34,500,000.00DB			
9/11/08	CURRENCY DELIVERED		9/11/08	USD	31,088.08DB			
9/11/08	CLS - CURRENCY DELIVERED		9/11/08	USD	12,250,000.00DB			
9/12/08	CURRENCY RECEIVED		9/12/08	USD	98,200.55CR			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	22,950.00CR			
9/16/08	CURRENCY RECEIVED		9/16/08	XAU	1,346.00CR			
9/16/08	CURRENCY DELIVERED		9/16/08	USD	22,950.00DB			
9/18/08	CURRENCY DELIVERED		9/18/08	USD	33,739.96DB			
			Total Cash	EUR	10,000,000.00CR**			
			Total Cash	JPY	897,462,500DB**			
			Total Cash	PLN	34,500,000.00DB**			
			Total Cash	USD	10,504,534.99CR**			
			Total Cash	XAU	3,038.00CR**			
- - - - CLOSING ACCOUNT BALANCES - - - -								
CHILE PESO			11,528,250,000.00CR*					
COLOM PESO			11,429,250,000.00CR*					
EURO			10,000,000.00CR*					
J YEN			CR*					
MEX PESO			519,100,000.00DB*					
NOR KRONE			81,100,000.00DB*					
PERU N SOL			14,740,000.00CR*					
POL ZLOTY			0CR*					
US DOLLAR			16,876,762.23CR*					
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 - - - - -								
- - - - - 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

- - - - - 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	50,000,000.00	5DEC08	USD/TRY	63,175,000.00	1.26350			
		Exp 12/04/08 12:00 LDN		/Put Euro	Premium Amount	9/05/08	1,407,500.00DB	USD	
							Net Amount Due	USD	1,407,500.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/19/08	B	18,800,000.00CR	8SEP08	EUR/HUF	4,447,892,000.00DB	DELY 236.590000			
9/03/08	S	1,000,000.00DB	8SEP08	NZD/USD	685,000.00CR	DELY .68500000			
9/03/08	B	1,000,000.00CR	8SEP08	USD/JPY	108,340,000DB	DELY 108.340000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,467,800.00DB	DELY .822600000			
9/04/08	B	1,000,000.00CR	8SEP08	AUD/USD	822,800.00DB	DELY .822800000			
9/04/08	B	6,000,000.00CR	8SEP08	AUD/USD	4,942,800.00DB	DELY .823800000			
9/04/08	B	2,000,000.00CR	8SEP08	AUD/USD	1,647,800.00DB	DELY .823900000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,476,200.00DB	DELY .825400000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,478,300.00DB	DELY .826100000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,480,100.00DB	DELY .826700000			
9/04/08	S	3,000,000.00DB	8SEP08	AUD/USD	2,487,900.00CR	DELY .829300000			
9/04/08	S	5,000,000.00DB	8SEP08	AUD/USD	4,148,500.00CR	DELY .829700000			
9/04/08	S	2,000,000.00DB	8SEP08	AUD/USD	1,661,400.00CR	DELY .830700000			
9/04/08	S	4,000,000.00DB	8SEP08	AUD/USD	3,323,200.00CR	DELY .830800000			
9/04/08	S	4,000,000.00DB	8SEP08	AUD/USD	3,325,200.00CR	DELY .831300000			
9/04/08	S	1,000,000.00DB	8SEP08	AUD/USD	833,400.00CR	DELY .833400000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,502,600.00DB	DELY .834200000			
9/04/08	S	1,000,000.00DB	8SEP08	AUD/USD	835,000.00CR	DELY .835000000			
9/04/08	B	1,000,000.00CR	8SEP08	AUD/USD	835,200.00DB	DELY .835200000			
9/04/08	B	1,000,000.00CR	8SEP08	AUD/USD	836,200.00DB	DELY .836200000			
9/04/08	B	1,000,000.00CR	8SEP08	AUD/USD	836,500.00DB	DELY .836500000			
9/04/08	S	4,000,000.00DB	8SEP08	AUD/USD	3,351,600.00CR	DELY .837900000			
9/04/08	B	3,000,000.00CR	8SEP08	AUD/USD	2,517,600.00DB	DELY .839200000			
Net		6,000,000.00CR*			4,877,700.00DB*				
9/04/08	B	15,000,000.00CR	8SEP08	EUR/CHF	23,317,500.00DB	DELY 1.55450000			
9/04/08	S	3,000,000.00DB	8SEP08	EUR/CHF	4,764,000.00CR	DELY 1.58800000			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/CHF	1,591,100.00DB	DELY 1.59110000			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/CHF	1,595,200.00DB	DELY 1.59520000			
9/04/08	B	25,000,000.00CR	8SEP08	EUR/CHF	40,030,000.00DB	DELY 1.60120000			
9/04/08	B	4,000,000.00CR	8SEP08	EUR/CHF	6,406,000.00DB	DELY 1.60150000			
9/04/08	S	1,000,000.00DB	8SEP08	EUR/CHF	1,601,500.00CR	DELY 1.60150000			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/CHF	1,601,600.00DB	DELY 1.60160000			
9/04/08	S	5,000,000.00DB	8SEP08	EUR/CHF	8,008,000.00CR	DELY 1.60160000			
9/04/08	S	1,000,000.00DB	8SEP08	EUR/CHF	1,602,000.00CR	DELY 1.60200000			
9/04/08	S	1,000,000.00DB	8SEP08	EUR/CHF	1,603,400.00CR	DELY 1.60340000			
Net		36,000,000.00CR*			56,962,500.00DB*				
9/04/08	B	3,000,000.00CR	8SEP08	EUR/GBP	2,434,800.00DB	DELY .811600			
9/04/08	S	2,000,000.00DB	8SEP08	EUR/GBP	1,627,500.00CR	DELY .813750			
9/04/08	S	2,000,000.00DB	8SEP08	EUR/GBP	1,627,600.00CR	DELY .813800			
9/04/08	B	6,000,000.00CR	8SEP08	EUR/GBP	4,884,600.00DB	DELY .814100			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/GBP	815,650.00DB	DELY .815650			
Net		6,000,000.00CR*			4,879,950.00DB*				
9/04/08	S	40,000,000.00DB	8SEP08	EUR/HUF	9,478,000,000.00CR	DELY 236.950000			
9/04/08	S	2,000,000.00DB	8SEP08	EUR/HUF	477,700,000.00CR	DELY 238.850000			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/HUF	241,200,000.00DB	DELY 241.200000			
9/04/08	S	2,000,000.00DB	8SEP08	EUR/HUF	482,900,000.00CR	DELY 241.450000			
9/04/08	B	2,000,000.00CR	8SEP08	EUR/HUF	483,000,000.00DB	DELY 241.500000			
9/04/08	B	1,000,000.00CR	8SEP08	EUR/HUF	241,590,000.00DB	DELY 241.590000			
- - - - - 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
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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.						
9/11/08	B	3,000,000.00	CR	15SEP08 NZD/USD	1,947,000.00	DB DELY .6490000
9/11/08	S	1,000,000.00	DB	15SEP08 NZD/USD	649,000.00	CR DELY .6490000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	649,100.00	DB DELY .6491000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	649,600.00	DB DELY .6496000
9/11/08	B	3,000,000.00	CR	15SEP08 NZD/USD	1,950,300.00	DB DELY .6501000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	650,500.00	DB DELY .6505000
9/11/08	S	3,000,000.00	DB	15SEP08 NZD/USD	1,951,500.00	CR DELY .6505000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	650,800.00	DB DELY .6508000
9/11/08	S	2,000,000.00	DB	15SEP08 NZD/USD	1,303,000.00	CR DELY .6515000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	651,600.00	DB DELY .6516000
9/11/08	S	1,000,000.00	DB	15SEP08 NZD/USD	652,100.00	CR DELY .6521000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	652,700.00	DB DELY .6527000
9/11/08	B	2,000,000.00	CR	15SEP08 NZD/USD	1,305,600.00	DB DELY .6528000
9/11/08	B	1,000,000.00	CR	15SEP08 NZD/USD	653,000.00	DB DELY .6530000
9/11/08	S	5,000,000.00	DB	15SEP08 NZD/USD	3,266,000.00	CR DELY .6532000
9/11/08	S	5,000,000.00	DB	15SEP08 NZD/USD	3,267,500.00	CR DELY .6535000
9/11/08	B	3,000,000.00	CR	15SEP08 NZD/USD	1,961,100.00	DB DELY .6537000
Net		6,000,000.00	CR*		3,871,800.00	DB*
9/11/08	B	37,500,000.00	CR	15SEP08 USD/CHF	38,156,250.00	DB DELY 1.0175000
9/11/08	S	2,000,000.00	DB	15SEP08 USD/CHF	2,277,600.00	CR DELY 1.1388000
9/11/08	S	4,000,000.00	DB	15SEP08 USD/CHF	4,560,400.00	CR DELY 1.1401000
9/11/08	B	3,000,000.00	CR	15SEP08 USD/CHF	3,420,600.00	DB DELY 1.1402000
9/11/08	S	3,000,000.00	DB	15SEP08 USD/CHF	3,422,700.00	CR DELY 1.1409000
Net		31,500,000.00	CR*		31,316,150.00	DB*
9/11/08	B	1,000,000.00	CR	15SEP08 USD/ILS	3,640,000.00	DB DELY 3.6400000
9/11/08	S	1,000,000.00	DB	15SEP08 USD/MXN	10,610,100.00	CR DELY 10.6101000
9/11/08	B	3,000,000.00	CR	15SEP08 USD/MXN	31,875,000.00	DB DELY 10.6250000
9/11/08	S	20,000,000.00	DB	15SEP08 USD/MXN	212,720,000.00	CR DELY 10.6360000
9/11/08	S	2,000,000.00	DB	15SEP08 USD/MXN	21,297,200.00	CR DELY 10.6486000
9/11/08	S	3,000,000.00	DB	15SEP08 USD/MXN	31,972,500.00	CR DELY 10.6575000
9/11/08	S	5,000,000.00	DB	15SEP08 USD/MXN	53,300,000.00	CR DELY 10.6600000
9/11/08	B	3,000,000.00	CR	15SEP08 USD/MXN	32,002,500.00	DB DELY 10.6675000
Net		25,000,000.00	DB*		266,022,300.00	CR*
9/11/08	S	1,000,000.00	DB	15SEP08 USD/SGD	1,436,400.00	CR DELY 1.4364000
9/11/08	S	1,000,000.00	DB	15SEP08 USD/SGD	1,439,800.00	CR DELY 1.4398000
9/11/08	B	5,000,000.00	CR	15SEP08 USD/SGD	7,222,500.00	DB DELY 1.4445000
9/11/08	B	3,000,000.00	CR	15SEP08 USD/SGD	4,333,800.00	DB DELY 1.4446000
9/11/08	B	2,000,000.00	CR	15SEP08 USD/SGD	2,891,600.00	DB DELY 1.4458000
9/11/08	B	8,000,000.00	CR	15SEP08 USD/SGD	11,568,000.00	DB DELY 1.4460000
9/11/08	B	1,000,000.00	CR	15SEP08 USD/SGD	1,446,500.00	DB DELY 1.4465000
Net		17,000,000.00	CR*		24,586,200.00	DB*
9/11/08	B	1,000,000.00	CR	15SEP08 USD/TRY	1,252,100.00	DB DELY 1.25210
9/11/08	B	1,000,000.00	CR	15SEP08 USD/ZAR	8,257,500.00	DB DELY 8.2575000
9/11/08	B	1,000,000.00	CR	15SEP08 USD/ZAR	8,280,000.00	DB DELY 8.2800000
Net		2,000,000.00	CR*		16,537,500.00	DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
9/11/08	S	25,000,000.00		15OCT08 AUD/USD	19,750,000.00	.79000000
		Exp 10/13/08 10:00 NY Call/		Euro	Premium Amount	9/15/08
						407,500.00
						CR USD
					Net Amount Due	USD
						407,500.00
						CR*
9/11/08	S	25,000,000.00		15OCT08 AUD/USD	19,750,000.00	.79000000
		Exp 10/13/08 10:00 NY Put /		Euro	Premium Amount	9/15/08
						436,875.00
						CR USD
					Net Amount Due	USD
						436,875.00
						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

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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	2,000,000.00	CR	16SEP08 GBP/USD	3,519,600.00	DB DELY 1.7598000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,760,300.00	CR DELY 1.7603000	
9/12/08	B	2,000,000.00	CR	16SEP08 GBP/USD	3,523,800.00	DB DELY 1.7619000	
9/12/08	B	3,000,000.00	CR	16SEP08 GBP/USD	5,286,900.00	DB DELY 1.7623000	
9/12/08	B	3,000,000.00	CR	16SEP08 GBP/USD	5,297,400.00	DB DELY 1.7658000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,766,000.00	CR DELY 1.7660000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,767,800.00	CR DELY 1.7678000	
9/12/08	B	1,000,000.00	CR	16SEP08 GBP/USD	1,768,400.00	DB DELY 1.7684000	
9/12/08	B	600,000.00	CR	16SEP08 GBP/USD	1,062,138.00	DB DELY 1.7702300	
9/12/08	S	2,000,000.00	DB	16SEP08 GBP/USD	3,570,000.00	CR DELY 1.7850000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,786,900.00	CR DELY 1.7869000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,787,200.00	CR DELY 1.7872000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,788,000.00	CR DELY 1.7880000	
9/12/08	S	2,000,000.00	DB	16SEP08 GBP/USD	3,584,200.00	CR DELY 1.7921000	
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,792,200.00	CR DELY 1.7922000	
9/12/08	S	2,000,000.00	DB	16SEP08 GBP/USD	3,584,600.00	CR DELY 1.7923000	
9/12/08	B	1,000,000.00	CR	16SEP08 GBP/USD	1,793,500.00	DB DELY 1.7935000	
Net		5,600,000.00	CR*		9,616,538.00	DB*	
9/12/08	B	1,000,000.00	CR	16SEP08 NZD/USD	653,200.00	DB DELY .6532000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	657,000.00	CR DELY .6570000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	657,500.00	CR DELY .6575000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	658,200.00	CR DELY .6582000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	658,600.00	CR DELY .6586000	
9/12/08	B	1,000,000.00	CR	16SEP08 NZD/USD	659,200.00	DB DELY .6592000	
9/12/08	B	2,000,000.00	CR	16SEP08 NZD/USD	1,323,400.00	DB DELY .6617000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	662,500.00	CR DELY .6625000	
9/12/08	B	8,000,000.00	CR	16SEP08 NZD/USD	5,302,400.00	DB DELY .6628000	
9/12/08	S	1,000,000.00	DB	16SEP08 NZD/USD	663,000.00	CR DELY .6630000	
9/12/08	B	4,000,000.00	CR	16SEP08 NZD/USD	2,656,800.00	DB DELY .6642000	
Net		10,000,000.00	CR*		6,638,200.00	DB*	
9/12/08	B	3,000,000.00	CR	16SEP08 USD/CHF	3,394,200.00	DB DELY 1.1314000	
9/12/08	S	3,000,000.00	DB	16SEP08 USD/CHF	3,395,100.00	CR DELY 1.1317000	
9/12/08	S	9,000,000.00	DB	16SEP08 USD/CHF	10,191,150.00	CR DELY 1.1323500	
9/12/08	B	2,000,000.00	CR	16SEP08 USD/CHF	2,272,200.00	DB DELY 1.1361000	
9/12/08	B	1,000,000.00	CR	16SEP08 USD/CHF	1,136,200.00	DB DELY 1.1362000	
Net		6,000,000.00	DB*		6,783,650.00	CR*	
9/12/08	S	8,000,000.00	DB	16SEP08 USD/SGD	11,424,000.00	CR DELY 1.4280000	
9/12/08	S	5,000,000.00	DB	16SEP08 USD/SGD	7,162,500.00	CR DELY 1.4325000	
9/12/08	S	2,000,000.00	DB	16SEP08 USD/SGD	2,865,800.00	CR DELY 1.4329000	
9/12/08	S	1,000,000.00	DB	16SEP08 USD/SGD	1,433,000.00	CR DELY 1.4330000	
9/12/08	S	5,000,000.00	DB	16SEP08 USD/SGD	7,172,500.00	CR DELY 1.4345000	
9/12/08	S	2,000,000.00	DB	16SEP08 USD/SGD	2,869,800.00	CR DELY 1.4349000	
9/12/08	S	2,000,000.00	DB	16SEP08 USD/SGD	2,870,000.00	CR DELY 1.4350000	
9/12/08	S	8,000,000.00	DB	16SEP08 USD/SGD	11,488,000.00	CR DELY 1.4360000	
9/12/08	S	1,000,000.00	DB	16SEP08 USD/SGD	1,436,900.00	CR DELY 1.4369000	
Net		34,000,000.00	DB*		48,722,500.00	CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/12/08	S	50,000,000.00		17SEP08 EUR/USD	70,950,000.00	1.4190000	
	Exp	9/15/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	251,250.00 CR USD
					Net Amount Due	USD	251,250.00 CR*
9/12/08	B	25,000,000.00		16OCT08 EUR/USD	35,275,000.00	1.4110000	
	Exp	10/14/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	499,375.00 DB USD
					Net Amount Due	USD	499,375.00 DB*
9/12/08	B	25,000,000.00		16OCT08 EUR/USD	35,275,000.00	1.4110000	
- - - - - 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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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	519,375.00	DB	USD
							Net Amount Due USD		
9/12/08	S	25,000,000.00	23SEP08	USD/SGD	35,950,000.00	1.4380000	519,375.00	DB*	
		Exp 9/19/08	15:00	TOK /Call Euro	Premium Amount	9/16/08	131,250.00	CR	USD
							Net Amount Due USD		
9/12/08	S	25,000,000.00	23SEP08	USD/SGD	35,950,000.00	1.4380000	131,250.00	CR*	
		Exp 9/19/08	15:00	TOK /Put Euro	Premium Amount	9/16/08	131,250.00	CR	USD
							Net Amount Due USD		
							131,250.00		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
11/19/07	B	9,172,436.10	CR	17SEP08 USD/HKD	70,880,000.00	DB DELY 7.7275000			
5/30/08	S	100,000,000.00	DB	17SEP08 EUR/USD	154,710,000.00	CR DELY 1.5471000			
5/30/08	S	37,820,000.00	DB	17SEP08 GBP/USD	74,252,006.00	CR DELY 1.9633000			
6/04/08	S	76,000,000.00	DB	17SEP08 GBP/USD	147,546,400.00	CR DELY 1.9414000			
6/10/08	S	126,850,000.00	DB	17SEP08 GBP/USD	246,089,000.00	CR DELY 1.9400000			
6/13/08	B	139,612,807.15	CR	17SEP08 USD/JPY	15,000,000,000	DB DELY 107.44000			
7/15/08	B	27,040,397.75	CR	17SEP08 GBP/JPY	5,679,000,000	DB DELY 210.01910			
8/13/08	S	50,000,000.00	DB	17SEP08 USD/MXN	512,275,000.00	CR DELY 10.245500			
8/26/08	S	12,636,530.00	DB	17SEP08 USD/XAU	15,500.00	CR DELY 815.26000			
9/10/08	S	10,500,000.00	DB	17SEP08 EUR/ZAR	119,280,000.00	CR DELY 11.3600000			
9/11/08	S	1,000,000.00	DB	17SEP08 USD/JPY	107,100,000	CR DELY 107.10000			
9/11/08	S	24,000,000.00	DB	17SEP08 USD/JPY	2,574,240,000	CR DELY 107.26000			
9/11/08	B	25,000,000.00	CR	17SEP08 USD/JPY	2,682,500,000	DB DELY 107.30000			
Net			OCR*		1,160,000	DB*			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	149,860,000	DB DELY 149.86000			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	149,980,000	DB DELY 149.98000			
9/12/08	S	63,000,000.00	DB	17SEP08 EUR/JPY	9,459,450,000	CR DELY 150.15000			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	150,180,000	DB DELY 150.18000			
9/12/08	S	1,000,000.00	DB	17SEP08 EUR/JPY	150,420,000	CR DELY 150.42000			
9/12/08	B	3,000,000.00	CR	17SEP08 EUR/JPY	453,060,000	DB DELY 151.02000			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	151,100,000	DB DELY 151.10000			
9/12/08	S	3,000,000.00	DB	17SEP08 EUR/JPY	454,020,000	CR DELY 151.34000			
9/12/08	S	1,000,000.00	DB	17SEP08 EUR/JPY	151,370,000	CR DELY 151.37000			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	151,380,000	DB DELY 151.38000			
9/12/08	S	1,000,000.00	DB	17SEP08 EUR/JPY	151,500,000	CR DELY 151.50000			
9/12/08	B	5,000,000.00	CR	17SEP08 EUR/JPY	757,865,000	DB DELY 151.57300			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	151,640,000	DB DELY 151.64000			
9/12/08	S	1,000,000.00	DB	17SEP08 EUR/JPY	151,640,000	CR DELY 151.64000			
9/12/08	S	5,000,000.00	DB	17SEP08 EUR/JPY	758,250,000	CR DELY 151.65000			
9/12/08	S	1,000,000.00	DB	17SEP08 EUR/JPY	151,700,000	CR DELY 151.70000			
9/12/08	B	3,000,000.00	CR	17SEP08 EUR/JPY	457,350,000	DB DELY 152.45000			
9/12/08	B	1,000,000.00	CR	17SEP08 EUR/JPY	152,600,000	DB DELY 152.60000			
9/12/08	B	2,000,000.00	CR	17SEP08 EUR/JPY	305,640,000	DB DELY 152.82000			
Net		56,000,000.00	DB*		8,397,695,000	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

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9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	SGD	1,446,500.00CR			
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	SGD	2,891,600.00CR			
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	SGD	4,338,000.00CR			
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	SGD	7,230,000.00CR			
9/15/08			CURRENCY RECEIVED	9/15/08	TRY	195,241,685.00CR			
9/15/08			CURRENCY DELIVERED	9/15/08	USD	1,545,994.72CR			
9/15/08			CURRENCY DELIVERED	9/15/08	USD	1,000,000.00CR			
9/15/08			CURRENCY RECEIVED	9/15/08	USD	4,135,853.19CR			
9/15/08			CURRENCY RECEIVED	9/15/08	USD	52,000.00CR			
9/15/08			CURRENCY DELIVERED	9/15/08	USD	184,000.00CR			
9/15/08			CURRENCY RECEIVED	9/15/08	USD	725,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	50,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	10,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	20,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	5,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,000,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,330,200.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	665,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	665,500.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,991,100.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	25,164,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	657,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	796,300.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	653,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,961,100.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	652,700.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,397,800.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	796,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	796,000.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	796,800.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,397,600.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,305,600.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,395,100.00CR			
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	2,397,000.00CR			
- - - - C O N T I N U E D O N N E X T P A G E - - - -									

Confidential Treatment Requested by Barclays

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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	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	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	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

Confidential Treatment Requested by Barclays

Source: eDoc

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

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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	CLS - CURRENCY	DELIVERED	9/16/08	JPY	107,030,000	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	NOK	16,223,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	NOK	8,107,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	NOK	16,250,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	2,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	2,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	3,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	NZD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	RECEIVED	9/16/08	SEK	9,514,500.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	7,172,500.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,436,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,436,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	2,872,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	2,872,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	2,872,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,436,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	2,870,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,434,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,434,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,432,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,432,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,432,900.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	1,433,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	7,162,500.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	SGD	11,424,000.00	DB				
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	131,250.00	DB				
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	131,250.00	DB				
9/16/08	CURRENCY	DELIVERED	9/16/08	USD	251,250.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	3,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	3,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	1,000,000.00	DB				
9/16/08	CLS - CURRENCY	DELIVERED	9/16/08	USD	2,00					

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

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		
9/15/08	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

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	10,500.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	75,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	110,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	800,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	175,170.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	174,820.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	20,842,500.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	6,957,500.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	543,777.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 XAU	35,700.00DB	
9/15/08	FAMILY NET VALUE 11SEP08			9/15/08 DKK	220.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 AUD	1,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 AUD	800,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 AUD	700,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 AUD	600,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 EUR	603,225.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 EUR	638,662.50CR	
9/16/08	CURRENCY RECEIVED			9/16/08 EUR	342,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 EUR	47,500.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	60,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	8,400,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	15,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	750,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	200,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	175,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	330,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	19,200,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	5,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	600,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	140,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	1,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	1,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	100,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	200,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	50,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	142,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	100,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	750,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	90,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	100,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	110,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	520,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	90,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	690,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	1,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	1,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	10,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	35,765,600CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	59,955,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	44,538,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	2,542,500,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	132,620,900CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	16,908,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	14,983,200CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	50,526,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	50,514,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	7,509,999,999CR	
- - - - 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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9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	900,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	30,000,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	30,000,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	30,000,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	310,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	86,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	380,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	190,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	710,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	80,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	330,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	130,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	100,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	112,376.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	220,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	GBP	520,000.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	49,210,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	60,011,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	49,381,200DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	26,693,160DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	18,739,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	140,452,500DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	16,809,300DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	18,682,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	50,550,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	2,843,520,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	3,801,000,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	20,521,600DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	740,300,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	89,184,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	97,104,800DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	16,831,800DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	129,340,500DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	187,460,000DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	JPY	187,850,000DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	NZD	25,500,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	NZD	620,000.00DB	
9/16/08	CLS	-	CURRENCY RECEIVED	9/16/08	NZD	1,232,700.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	361,500.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	10,000,000.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	247,450.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	1,774,100.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	1,775,400.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	177,620.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	35,250,000.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	88,125,000.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	23,077,500.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	1,063,500.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	284,200.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	248,797.50DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	658,240.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	652,100.00DB	
9/16/08	CLS	-	CURRENCY DELIVERED	9/16/08	USD	17,600.00DB	
				Total Cash	AED	128,558,500.00DB**	
				Total Cash	AUD	264,693,371.00DB**	
				Total Cash	CAD	25,232,024.97CR**	
				Total Cash	CHF	164,779,977.30CR**	

- - - - 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	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 - - - - -									

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.									
9/12/08	S	8,400,000.00	DB	16SEP08 EUR/CHF	13,444,200.00	CR DELY 1.6005000			
Net		8,460,000.00	DB*		13,540,128.00	CR*			
9/12/08	S	750,000.00	DB	16SEP08 EUR/USD	1,063,500.00	CR DELY 1.4180000			
9/12/08	S	200,000.00	DB	16SEP08 EUR/USD	284,200.00	CR DELY 1.4210000			
9/12/08	S	175,000.00	DB	16SEP08 EUR/USD	248,797.50	CR DELY 1.4217000			
9/12/08	S	15,000,000.00	DB	16SEP08 EUR/USD	23,077,500.00	CR DELY 1.5385000			
Net		16,125,000.00	DB*		24,673,997.50	CR*			
9/12/08	S	200,000.00	DB	16SEP08 GBP/CHF	403,480.00	CR DELY 2.0174000			
9/12/08	S	10,000.00	DB	16SEP08 GBP/USD	17,600.00	CR DELY 1.7600000			
9/12/08	S	50,000,000.00	DB	16SEP08 GBP/USD	88,125,000.00	CR DELY 1.7625000			
9/12/08	S	140,000.00	DB	16SEP08 GBP/USD	247,450.00	CR DELY 1.7675000			
9/12/08	B	900,000.00	CR	16SEP08 GBP/USD	1,594,440.00	DB DELY 1.7716000			
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,774,100.00	CR DELY 1.7741000			
9/12/08	S	1,000,000.00	DB	16SEP08 GBP/USD	1,775,400.00	CR DELY 1.7754000			
9/12/08	S	100,000.00	DB	16SEP08 GBP/USD	177,620.00	CR DELY 1.7762000			
9/12/08	B	86,000.00	CR	16SEP08 GBP/USD	153,776.60	DB DELY 1.7881000			
9/12/08	B	310,000.00	CR	16SEP08 GBP/USD	554,559.00	DB DELY 1.7889000			
9/12/08	B	380,000.00	CR	16SEP08 GBP/USD	680,884.00	DB DELY 1.7918000			
9/12/08	B	90,000,000.00	CR	16SEP08 GBP/USD	166,500,000.00	DB DELY 1.8500000			
Net		39,426,000.00	CR*		77,366,489.60	DB*			
9/12/08	B	620,000.00	CR	16SEP08 NZD/USD	410,316.00	DB DELY .6618000			
9/12/08	S	50,000,000.00	DB	16SEP08 NZD/USD	35,250,000.00	CR DELY .7050000			
Net		49,380,000.00	DB*		34,839,684.00	CR*			
9/12/08	S	1,000,000.00	DB	16SEP08 USD/DKK	5,286,500.00	CR DELY 5.2865000			
9/12/08	S	1,000,000.00	DB	16SEP08 USD/DKK	5,286,600.00	CR DELY 5.2866000			
Net		2,000,000.00	DB*		10,573,100.00	CR*			
9/12/08	B	1,800,000.00	CR	16SEP08 USD/TRY	2,244,600.00	DB DELY 1.24700			
9/12/08	B	3,938,851.29	CR	16SEP08 USD/XAG	363,000.00	DB DELY 10.85083			
9/12/08	B	10,330,653.57	CR	16SEP08 USD/XAU	13,691.00	DB DELY 754.55800			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	20,000,000.00	19SEP08	EUR/CHF	32,050,000.00	1.6025000			
	Exp	9/17/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	47,500.00	DB	EUR
							47,500.00	DB*	
						Net Amount Due	EUR	47,500.00	DB*
9/12/08	B	37,500,000.00	16OCT08	EUR/USD	52,875,000.00	1.4100000			
	Exp	10/14/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08	742,500.00	DB	USD
							742,500.00	DB*	
						Net Amount Due	USD	742,500.00	DB*
9/12/08	B	37,500,000.00	16OCT08	EUR/USD	52,875,000.00	1.4100000			
	Exp	10/14/08 10:00 NY	Put /	Euro	Premium Amount	9/16/08	783,750.00	DB	USD
							783,750.00	DB*	
						Net Amount Due	USD	783,750.00	DB*
9/12/08	B	50,000,000.00	23SEP08	USD/ZAR	420,000,000.00	8.4000000			
	Exp	9/19/08 10:00 NY	/Put	Euro	Premium Amount	9/16/08	172,500.00	DB	USD
							172,500.00	DB*	
						Net Amount Due	USD	172,500.00	DB*
9/12/08	S	50,000.00	16OCT08	XAU/USD	41,000,000.00	820.00000			
	Exp	10/14/08 9:30 NY	Call/	Euro	Premium Amount	9/16/08	361,500.00	CR	USD
							361,500.00	CR*	
						Net Amount Due	USD	361,500.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/31/07	S	85,250,000.00	DB	17SEP08 USD/JPY	9,152,440,000	CR DELY 107.36000			
- - - - 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

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

POUND STG 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.

8/13/08	B			376,862.00CR 17SEP08 GBP/USD	705,598.72DB DELY	1.8723000	
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----- Foreign Exchange Settlement Summary -----

	CURR	LONG	SHORT	NET
GBP		376,862.00CR	0CR	376,862.00CR*
USD		0CR	705,598.72DB	705,598.72DB*

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

9/17/08	CURRENCY RECEIVED	9/17/08	USD	705,598.72CR
9/17/08	CURRENCY DELIVERED	9/17/08	GBP	376,862.00DB
		Total Cash	GBP	376,862.00DB**
		Total Cash	USD	705,598.72CR**

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

POUND STG 0CR*
US DOLLAR 0CR*

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

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

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

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

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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.							
9/12/08	B	9,430,000.00	CR	16SEP08 USD/XAU	10,000.00	DB DELY 943.000000	
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
Recap of Realized Gains/Losses							USD 677,600.00
Foreign Exchange Settlement Summary							
	CURR			LONG		SHORT	NET
	EUR	158,800,000.00	CR		259,000,000.00	DB	100,200,000.00
	CHF	79,575,000.00	CR		50,183,500.00	DB	29,391,500.00
	USD	446,621,000.00	CR		282,162,640.00	DB	164,458,360.00
	ZAR		OCR		77,445,000.00	DB	77,445,000.00
	JPY	1,683,750,000.00	CR		3,163,671,000.00	DB	1,479,921,000.00
	TRY	28,467,510.00	CR		37,500,000.00	DB	9,032,490.00
	XAU		OCR		10,000.00	DB	10,000.00
- - - - - 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	EUR	151,875.00
9/02/08	CURRENCY DELIVERED				9/02/08	EUR	147,750.00
9/02/08	CURRENCY DELIVERED				9/02/08	USD	734,375.00
9/02/08	CURRENCY DELIVERED				9/02/08	USD	778,125.00
9/03/08	CLS - CURRENCY RECEIVED				9/03/08	ZAR	77,445,000.00
9/03/08	CLS - CURRENCY DELIVERED				9/03/08	USD	10,000,000.00
9/05/08	CLS - CURRENCY RECEIVED				9/05/08	CHF	26,108,500.00
9/05/08	CURRENCY RECEIVED				9/05/08	USD	339,375.00
9/05/08	CURRENCY RECEIVED				9/05/08	USD	352,500.00
9/05/08	CURRENCY RECEIVED				9/05/08	USD	1,418,950.00
9/05/08	CURRENCY RECEIVED				9/05/08	USD	1,625,650.00
9/05/08	CURRENCY RECEIVED				9/05/08	USD	222,500.00
9/05/08	CURRENCY DELIVERED				9/05/08	USD	1,595,000.00
9/05/08	CURRENCY DELIVERED				9/05/08	USD	1,478,750.00
9/05/08	CLS - CURRENCY RECEIVED				9/05/08	USD	23,500,000.00
9/08/08	CLS - CURRENCY RECEIVED				9/08/08	JPY	1,593,921,000.00
9/08/08	CURRENCY RECEIVED				9/08/08	USD	255,000.00
9/08/08	CURRENCY RECEIVED				9/08/08	USD	268,500.00
9/08/08	CURRENCY DELIVERED				9/08/08	USD	174,750.00
9/08/08	CLS - CURRENCY DELIVERED				9/08/08	USD	14,700,000.00
9/09/08	CLS - CURRENCY RECEIVED				9/09/08	EUR	100,000,000.00
9/09/08	CLS - CURRENCY DELIVERED				9/09/08	USD	50,000,000.00
9/09/08	CLS - CURRENCY DELIVERED				9/09/08	CHF	55,500,000.00
9/09/08	CLS - CURRENCY DELIVERED				9/09/08	USD	147,750,000.00
9/11/08	CURRENCY RECEIVED				9/11/08	USD	552,750.00
9/11/08	CURRENCY RECEIVED				9/11/08	USD	625,875.00
9/15/08	CURRENCY RECEIVED				9/15/08	TRY	37,500,000.00
9/15/08	CURRENCY RECEIVED				9/15/08	USD	1,350,000.00
9/15/08	CLS - CURRENCY RECEIVED				9/15/08	USD	10,871,640.00
9/15/08	CLS - CURRENCY RECEIVED				9/15/08	EUR	7,800,000.00
9/15/08	CURRENCY DELIVERED				9/15/08	TRY	1,924,560.00
9/15/08	CURRENCY DELIVERED				9/15/08	USD	30,000,000.00
9/15/08	CURRENCY DELIVERED				9/15/08	USD	117,000.00
9/16/08	CURRENCY RECEIVED				9/16/08	XAU	10,000.00
9/19/08	CURRENCY RECEIVED				9/19/08	EUR	8,000,000.00
9/19/08	CURRENCY RECEIVED				9/19/08	USD	8,700,000.00
9/19/08	CURRENCY DELIVERED				9/19/08	TRY	15,072,000.00

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9/12/08	CLS - CURRENCY RECEIVED			9/12/08	CHF	22,522,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	5,000,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	500,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	711,743.77CR	
9/12/08	CURRENCY RECEIVED			9/12/08	HUF	154,352,000.00CR	
9/12/08	CURRENCY RECEIVED			9/12/08	HUF	146,672,320.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	MXN	10,558,100.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	NOK	5,688,100.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	NOK	17,141,100.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	300,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	706,250.00CR	
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	AUD	1,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	CAD	861,000.00DB	
9/12/08	CURRENCY DELIVERED			9/12/08	CZK	16,000,000.00DB	
9/12/08	CURRENCY DELIVERED			9/12/08	EUR	614,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	1,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	1,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	500,000.00DB	
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	GBP	4,010,000.00DB	
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	32,271,000DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	20,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	20,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	1,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	1,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	3,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	600,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	500,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	705,600.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	1,000,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	AUD	1,600,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	8,000,000.00CR	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	500,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP	2,000,000.00CR	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP	1,584,800.00CR	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP	2,384,250.00CR	
9/15/08	CURRENCY RECEIVED			9/15/08	HUF	235,615,500.00CR	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	NOK	17,445,600.00CR	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	CHF	4,001,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	2,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	EUR	3,000,000.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08	GBP	775,000.00DB	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP	6,362,800.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08	USD	489,750.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08	USD	489,750.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	3,000,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	695,650.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	1,270,400.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	5,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	1,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	74,390,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	53,330,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	350,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	EUR	500,000.00DB	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08	GBP	3,973,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	148,840,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	JPY	37,303,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08	USD	500,000.00DB	

- - - - 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
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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.									
9/09/08	S	10,000,000.00	13SEP10	EUR/CZK	258,300,000.00	25.830000			
	Exp	9/09/10 10:00	NY	Call/	Euro	Premium Amount	9/11/08	126,500.00CR	EUR
							Net Amount Due	EUR	126,500.00CR*
9/09/08	B	10,000,000.00	13SEP10	EUR/CZK	229,300,000.00	22.930000			
	Exp	9/09/10 10:00	NY	Put /	Euro	Premium Amount	9/11/08	114,000.00DB	EUR
							Net Amount Due	EUR	114,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	B	1,000,000.00CR	12SEP08	AUD/CAD	859,500.00DB	DELY .8595000			
9/10/08	S	1,000,000.00DB	12SEP08	AUD/CAD	861,000.00CR	DELY .8610000			
Net		0CR*			1,500.00CR*				
9/10/08	B	16,000,000.00CR	12SEP08	CZK/HUF	154,352,000.00DB	DELY 9.64700			
9/10/08	B	1,000,000.00CR	12SEP08	EUR/CAD	1,510,100.00DB	DELY 1.5101000			
9/10/08	B	1,000,000.00CR	12SEP08	EUR/CAD	1,510,300.00DB	DELY 1.5103000			
Net		2,000,000.00CR*			3,020,400.00DB*				
9/10/08	S	5,000,000.00DB	12SEP08	EUR/GBP	4,010,000.00CR	DELY .802000			
9/10/08	B	614,000.00CR	12SEP08	EUR/HUF	146,672,320.00DB	DELY 238.88000			
9/10/08	S	711,743.77DB	12SEP08	EUR/USD	1,000,000.00CR	DELY 1.4050000			
9/10/08	S	500,000.00DB	12SEP08	EUR/USD	705,600.00CR	DELY 1.4112000			
9/10/08	B	500,000.00CR	12SEP08	EUR/USD	706,250.00DB	DELY 1.4125000			
Net		711,743.77DB*			999,350.00CR*				
9/10/08	B	20,000,000.00CR	12SEP08	USD/CHF	22,518,000.00DB	DELY 1.1259000			
9/10/08	B	20,000,000.00CR	12SEP08	USD/CHF	22,522,000.00DB	DELY 1.1261000			
Net		40,000,000.00CR*			45,040,000.00DB*				
9/10/08	S	300,000.00DB	12SEP08	USD/JPY	32,271,000CR	DELY 107.57000			
9/10/08	B	1,000,000.00CR	12SEP08	USD/MXN	10,558,100.00DB	DELY 10.558100			
9/10/08	B	1,000,000.00CR	12SEP08	USD/NOK	5,688,100.00DB	DELY 5.6881000			
9/10/08	B	3,000,000.00CR	12SEP08	USD/NOK	17,141,100.00DB	DELY 5.7137000			
Net		4,000,000.00CR*			22,829,200.00DB*				
9/11/08	B	600,000.00CR	12SEP08	USD/CAD	643,920.00DB	DELY 1.0732000			
9/11/08	B	500,000.00CR	12SEP08	USD/CAD	536,750.00DB	DELY 1.0735000			
Net		1,100,000.00CR*			1,180,670.00DB*				
9/11/08	S	1,600,000.00DB	15SEP08	AUD/USD	1,270,400.00CR	DELY .79400000			
9/11/08	B	2,000,000.00CR	15SEP08	EUR/GBP	1,584,800.00DB	DELY .792400			
9/11/08	B	3,000,000.00CR	15SEP08	EUR/GBP	2,384,250.00DB	DELY .794750			
9/11/08	S	8,000,000.00DB	15SEP08	EUR/GBP	6,362,800.00CR	DELY .795350			
Net		3,000,000.00DB*			2,393,750.00CR*				
9/11/08	S	500,000.00DB	15SEP08	EUR/USD	695,650.00CR	DELY 1.3913000			
9/11/08	S	2,000,000.00DB	15SEP08	GBP/CHF	4,001,000.00CR	DELY 2.0005000			
9/11/08	B	775,000.00CR	15SEP08	GBP/HUF	235,615,500.00DB	DELY 304.02000			
9/11/08	B	3,000,000.00CR	15SEP08	USD/NOK	17,445,600.00DB	DELY 5.8152000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	15,000,000.00	15DEC08	EUR/USD	20,827,500.00	1.3885000			
	Exp	12/11/08 10:00	NY	Call/	Euro	Premium Amount	9/15/08	489,750.00CR	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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----- FOREIGN EXCHANGE SETTLEMENTS -----

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

9/11/08 S		15,000,000.00	15DEC08	EUR/USD		20,827,500.00	1.3885000	489,750.00CR*
	Exp 12/11/08 10:00 NY			Put /	Euro	Premium Amount	9/15/08	489,750.00CR USD
								Net Amount Due USD 489,750.00CR*

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

9/11/08 B		500,000.00CR	16SEP08	EUR/JPY		74,390,000DB	DELY 148.78000	
9/11/08 S		1,000,000.00DB	16SEP08	EUR/JPY		148,840,000CR	DELY 148.84000	
Net		500,000.00DB*				74,450,000CR*		
9/11/08 S		350,000.00DB	16SEP08	USD/JPY		37,303,000CR	DELY 106.58000	
9/11/08 B		500,000.00CR	16SEP08	USD/JPY		53,330,000DB	DELY 106.66000	
Net		150,000.00CR*				16,027,000DB*		
9/12/08 S		5,000,000.00DB	16SEP08	EUR/GBP		3,973,000.00CR	DELY .794600	
9/12/08 S		600,000.00DB	17SEP08	USD/JPY		64,386,000CR	DELY 107.31000	
9/02/08 B		5,700,000.00CR	18SEP08	EUR/HUF		1,359,279,000.00DB	DELY 238.47000	

Recap of Realized Gains/Losses	EUR	93,500.00CR
Recap of Realized Gains/Losses	USD	979,500.00CR

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

	CURR	LONG	SHORT	NET
CHF	4,001,000.00CR	46,640,000.00DB		42,639,000.00DB*
JPY	1,538,969,000CR	724,872,000DB		814,097,000CR*
EUR	83,529,000.00CR	93,661,743.77DB		10,132,743.77DB*
USD	90,651,630.00CR	76,220,456.25DB		14,431,173.75CR*
GBP	26,442,812.50CR	22,319,380.00DB		4,123,432.50CR*
HKD	11,512,100.00CR	0CR		11,512,100.00CR*
NOK	25,672,650.00CR	43,084,800.00DB		17,412,150.00DB*
RON	0CR	5,366,700.00DB		5,366,700.00DB*
AUD	6,800,000.00CR	7,600,000.00DB		800,000.00DB*
HUF	3,815,405,000.00CR	2,335,638,820.00DB		1,479,766,180.00CR*
CZK	503,600,000.00CR	52,996,500.00DB		450,603,500.00CR*
NZD	500,000.00CR	0CR		500,000.00CR*
TRY	1,600,000.00CR	7,074,100.00DB		5,474,100.00DB*
CAD	3,521,900.00CR	16,561,706.50DB		13,039,806.50DB*
SEK	47,322,500.00CR	9,467,200.00DB		37,855,300.00CR*
SGD	4,051,700.00CR	0CR		4,051,700.00CR*
MXN	0CR	10,558,100.00DB		10,558,100.00DB*

----- 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 RECEIVED	9/02/08 CHF	1,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	1,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	500,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	500,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	500,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	80,115,000CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	100,135,000CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	56,483,000CR
9/02/08 CURRENCY RECEIVED	9/02/08 RON	1,767,600.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 USD	400,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 USD	7,387,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 USD	7,373,000.00CR
9/02/08 CURRENCY DELIVERED	9/02/08 EUR	500,000.00DB
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	500,000.00DB

----- 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**

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US NON-SEGREGATED ACCOUNT

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

EURO 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
9/03/08	B	15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Call/	Euro		9/05/08	
9/03/08	B	15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Put /	Euro		9/05/08	
9/10/08	B	08/08/08 Trade expired					
		10,000,000.00	12SEP08	EUR/USD	14,990,000.00	1.4990000	
		Exp 9/10/08 10:00 NY	Call/	Euro		8/12/08	
9/10/08	B	08/08/08 Trade expired					
		10,000,000.00	12SEP08	EUR/USD	14,990,000.00	1.4990000	
		Exp 9/10/08 10:00 NY	Put /	Euro		8/12/08	
9/10/08	S	10,000,000.00DB	12SEP08	EUR/USD	14,990,000.00CR DELY	1.4990000	
9/11/08	B	08/13/08 Trade expired					
		15,000,000.00	15SEP08	EUR/USD	22,777,500.00	1.5185000	
		Exp 9/11/08 10:00 NY	Call/	Euro		8/15/08	
9/11/08	S	08/13/08 Trade expired					
		15,000,000.00	15SEP08	EUR/USD	21,885,000.00	1.4590000	
		Exp 9/11/08 10:00 NY	Put /	Euro		8/15/08	
9/11/08	B	15,000,000.00CR	15SEP08	EUR/USD	21,885,000.00DB DELY	1.4590000	
9/17/08	B	09/03/08 Trade expired					
		15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Call/	Euro		9/05/08	
9/17/08	B	09/03/08 Trade expired					
		15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Put /	Euro		9/05/08	

- - - - - 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.							
9/03/08	B	15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Call/	Euro	Premium Amount	9/05/08	202,875.00DB USD
							Net Amount Due USD 202,875.00DB*
9/03/08	B	15,000,000.00	19SEP08	EUR/USD	21,600,000.00	1.4400000	
		Exp 9/17/08 10:00 NY	Put /	Euro	Premium Amount	9/05/08	210,000.00DB USD
							Net Amount Due USD 210,000.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/10/08	S	10,000,000.00DB	12SEP08	EUR/USD	14,990,000.00CR DELY	1.4990000	
9/11/08	B	15,000,000.00CR	15SEP08	EUR/USD	21,885,000.00DB DELY	1.4590000	

Recap of Realized Gains/Losses USD 412,875.00DB

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

CURR LONG SHORT NET

- - - - - 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
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary										
CURR					LONG		SHORT		NET	
EUR					30,000,000.00CR		25,000,000.00DB		5,000,000.00CR*	
USD					36,590,000.00CR		43,485,000.00DB		6,895,000.00DB*	
I T E M I Z E D C A S H A C T I V I T Y										
9/01/08	PREM NAME CHG						9/01/08	USD	106,125.00CR	
9/02/08	CURRENCY DELIVERED						9/02/08	USD	106,125.00DB	
9/05/08	CURRENCY RECEIVED						9/05/08	USD	202,875.00CR	
9/05/08	CURRENCY RECEIVED						9/05/08	USD	210,000.00CR	
9/12/08	CURRENCY RECEIVED						9/12/08	EUR	10,000,000.00CR	
9/12/08	CURRENCY DELIVERED						9/12/08	USD	14,990,000.00DB	
9/15/08	CURRENCY RECEIVED						9/15/08	USD	21,885,000.00CR	
9/15/08	CURRENCY DELIVERED						9/15/08	EUR	15,000,000.00DB	
Total Cash								EUR	5,000,000.00DB**	
Total Cash								USD	7,307,875.00CR**	
CLOSING ACCOUNT BALANCES										
EURO					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		
6/12/08	B	1,857,585.14	17DEC08	EUR/GBP	1,500,000.00		.807500	22,834.67CR	USD	
		Exp 12/15/08 10:00 NY	Call/	Euro					USD	
					Market Rate		.006915		USD	
					Net Market Value @	1.7806488		22,834.67CR	USD	
6/12/08	S	1,857,585.14	17DEC08	EUR/GBP	1,500,000.00		.807500	53,257.56DB	USD	
		Exp 12/15/08 14:15 FFM	Put /	Euro					USD	
					Market Rate		.016128		USD	
					Net Market Value @	1.7806488		53,257.56DB	USD	
4/30/08	S	1,229,508.20	30OCT08	EUR/USD	1,500,000.00		1.2200000	167,735.65DB	USD	
		Exp 10/01/08 10:00 NY	Call/	Euro					USD	
					Market Rate		.1364250		USD	
8/12/08	S	5,000,000.00	14OCT08	EUR/USD	7,420,000.00		1.4840000	8,925.00DB	USD	
		Exp 10/10/08 10:00 NY	Call/	Euro					USD	
					Market Rate		.0017850		USD	
8/12/08	S	5,000,000.00	14OCT08	EUR/USD	7,420,000.00		1.4840000	378,270.00DB	USD	
		Exp 10/10/08 10:00 NY	Put /	Euro					USD	
					Market Rate		.0756540		USD	
4/24/08	B	1,500,000.00	28OCT08	EUR/USD	1,500,000.00		1.0000000	700.50CR	USD	
		Exp 10/24/08 0:00 ECB	Call/	Euro					USD	
					Market Rate		.0004670		USD	
4/24/08	S	1,500,000.00	28OCT08	EUR/USD	1,500,000.00		1.0000000	125,332.50DB	USD	
		Exp 10/24/08 0:00 ECB	Call/	Euro					USD	
					Market Rate		.0835550		USD	
11/07/07	S	684,462.70	10NOV08	EUR/USD	1,000,000.00		1.4610000	8,264.88DB	USD	
		Exp 11/06/08 0:00 ECB	Call/	Euro					USD	
					Market Rate		.0120750		USD	
5/21/08	S	7,500,000.00	23FEB09	EUR/USD	11,658,750.00		1.5545000	68,340.00DB	USD	
		Exp 2/19/09 10:00 NY	Call/	Euro					USD	
					Market Rate		.0091120		USD	
5/21/08	S	7,500,000.00	23FEB09	EUR/USD	11,658,750.00		1.5545000	1,113,412.50DB	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 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 2	

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
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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
GBP	48,400,000.00CR		0CR
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

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	Net Liquidating	
Balance	on Futures	on Forwards	Value	Market Value	Value	
IDR	.14DB	0CR	0CR	0CR	.14DB	
JPY	CR	CR	CR	CR	CR	
THB	.93DB	0CR	0CR	0CR	.93DB	
USD	.82DB	0CR	0CR	0CR	.82DB	
Total Value in Base Currency						
USD	.98DB	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**

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

- - - - - 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	Counter	Amount	Rate	Net Present Value
9/11/08	S	5,000,000.00	DB	15SEP08	EUR/USD	6,972,450.00	CR DELY	1.3944900	
9/11/08	B	1,717,102.90	CR	15SEP08	EUR/USD	2,394,500.00	DB DELY	1.3945000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	697,250.00	CR DELY	1.3945000	
9/11/08	B	5,000,000.00	CR	15SEP08	EUR/USD	6,973,000.00	DB DELY	1.3946000	
9/11/08	S	6,000,000.00	DB	15SEP08	EUR/USD	8,367,600.00	CR DELY	1.3946000	
9/11/08	B	1,675,000.00	CR	15SEP08	EUR/USD	2,336,122.50	DB DELY	1.3947000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	697,350.00	CR DELY	1.3947000	
9/11/08	S	1,031,872.00	DB	15SEP08	EUR/USD	1,439,244.75	CR DELY	1.3947900	
9/11/08	B	1,000,000.00	CR	15SEP08	EUR/USD	1,394,800.00	DB DELY	1.3948000	
9/11/08	B	500,000.00	CR	15SEP08	EUR/USD	697,400.00	DB TYPE	1.3948000	
9/11/08	S	5,200,000.00	DB	15SEP08	EUR/USD	7,252,960.00	CR DELY	1.3948000	
9/11/08	B	4,000,000.00	CR	15SEP08	EUR/USD	5,579,600.00	DB TYPE	1.3949000	
9/11/08	S	5,000,000.00	DB	15SEP08	EUR/USD	6,974,750.00	CR DELY	1.3949500	
9/11/08	B	6,500,000.00	CR	15SEP08	EUR/USD	9,067,500.00	DB DELY	1.3950000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	697,540.00	CR DELY	1.3950800	
9/11/08	B	3,200,000.00	CR	15SEP08	EUR/USD	4,464,640.00	DB DELY	1.3952000	
9/11/08	S	1,500,000.00	DB	15SEP08	EUR/USD	2,092,800.00	CR DELY	1.3952000	
9/11/08	B	520,000.00	DB	15SEP08	EUR/USD	725,530.00	CR DELY	1.3952500	
9/11/08	B	5,355,000.00	CR	15SEP08	EUR/USD	7,471,831.50	DB DELY	1.3953000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	697,650.00	CR TYPE	1.3953000	
9/11/08	S	4,000,000.00	DB	15SEP08	EUR/USD	5,581,480.00	CR DELY	1.3953700	
9/11/08	B	5,000,000.00	CR	15SEP08	EUR/USD	6,977,000.00	DB DELY	1.3954000	
9/11/08	B	8,800,000.00	CR	15SEP08	EUR/USD	12,280,400.00	DB DELY	1.3955000	
9/11/08	B	375,000.00	CR	15SEP08	EUR/USD	523,387.50	DB TYPE	1.3957000	
9/11/08	B	1,000,000.00	CR	15SEP08	EUR/USD	1,395,710.00	DB DELY	1.3957100	
9/11/08	B	1,500,000.00	CR	15SEP08	EUR/USD	2,093,700.00	DB DELY	1.3958000	
9/11/08	S	5,000,000.00	DB	15SEP08	EUR/USD	6,980,000.00	CR DELY	1.3960000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	698,050.00	CR DELY	1.3961000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	698,100.00	CR DELY	1.3962000	
9/11/08	B	75,000.00	CR	15SEP08	EUR/USD	104,722.50	DB DELY	1.3963000	
9/11/08	B	1,500,000.00	CR	15SEP08	EUR/USD	2,094,600.00	DB DELY	1.3964000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	698,200.00	CR DELY	1.3964000	
9/11/08	B	50,000.00	CR	15SEP08	EUR/USD	69,830.00	DB DELY	1.3966000	
9/11/08	B	5,000,000.00	CR	15SEP08	EUR/USD	6,983,100.00	DB DELY	1.3966200	
9/11/08	B	500,000.00	CR	15SEP08	EUR/USD	698,350.00	DB DELY	1.3967000	
9/11/08	S	2,000,000.00	DB	15SEP08	EUR/USD	2,793,400.00	CR DELY	1.3967000	
9/11/08	B	250,000.00	CR	15SEP08	EUR/USD	349,200.00	DB DELY	1.3968000	
9/11/08	S	1,500,000.00	DB	15SEP08	EUR/USD	2,095,200.00	CR DELY	1.3968000	
9/11/08	S	750,000.00	DB	15SEP08	EUR/USD	1,047,750.00	CR DELY	1.3970000	
9/11/08	B	400,000.00	CR	15SEP08	EUR/USD	558,880.00	DB DELY	1.3972000	
9/11/08	S	50,000.00	DB	15SEP08	EUR/USD	69,866.50	CR DELY	1.3973300	
9/11/08	B	75,000.00	CR	15SEP08	EUR/USD	104,820.00	DB DELY	1.3976000	
9/11/08	S	500,000.00	DB	15SEP08	EUR/USD	698,800.00	CR DELY	1.3976000	
9/11/08	B	500,000.00	CR	15SEP08	EUR/USD	698,900.00	DB DELY	1.3978000	
9/11/08	S	100,000.00	DB	15SEP08	EUR/USD	139,790.00	CR DELY	1.3979000	
9/11/08	B	750,000.00	CR	15SEP08	EUR/USD	1,050,000.00	DB TYPE	1.4000000	
9/11/08	S	1,500,000.00	DB	15SEP08	EUR/USD	2,100,000.00	CR TYPE	1.4000000	
9/11/08	B	100,000,000.00	CR	15SEP08	EUR/USD	143,000,000.00	DB DELY	1.4300000	
9/11/08	S	300,000.00	DB	15SEP08	EUR/USD	430,500.00	CR TYPE	1.4350000	
9/11/08	S	100,000,000.00	DB	15SEP08	EUR/USD	145,000,000.00	CR DELY	1.4500000	
9/11/08	S	3,000,000.00	DB	15SEP08	EUR/USD	4,590,000.00	CR DELY	1.5300000	
9/11/08	B	7,000,000.00	CR	15SEP08	EUR/USD	10,902,500.00	DB DELY	1.5575000	
9/11/08	S	7,000,000.00	DB	15SEP08	EUR/USD	10,902,500.00	CR DELY	1.5575000	
9/11/08	S	3,500,000.00	DB	15SEP08	EUR/USD	5,460,000.00	CR DELY	1.5600000	
9/11/08	S	425,696.59		15SEP08	EUR/USD	550,000.00		1.2920000	
	Exp	9/11/08 14:15	FFT 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
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
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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		
9/11/08	S	3,000,000.00	DB	15SEP08 GBP/USD	5,255,700.00	CR DELY	1.7519000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	875,950.00	CR TYPE	1.7519000		
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,752,000.00	DB DELY	1.7520000		
9/11/08	S	100,000.00	DB	15SEP08 GBP/USD	175,200.00	CR DELY	1.7520000		
9/11/08	B	5,000,000.00	CR	15SEP08 GBP/USD	8,760,500.00	DB DELY	1.7521000		
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,752,200.00	CR DELY	1.7522000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	876,150.00	DB DELY	1.7523000		
9/11/08	S	3,000,000.00	DB	15SEP08 GBP/USD	5,257,410.00	CR DELY	1.7524700		
9/11/08	B	3,100,000.00	CR	15SEP08 GBP/USD	5,432,750.00	DB DELY	1.7525000		
9/11/08	S	6,000,000.00	DB	15SEP08 GBP/USD	10,515,000.00	CR DELY	1.7525000		
9/11/08	S	700,000.00	DB	15SEP08 GBP/USD	1,226,820.00	CR DELY	1.7526000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	876,350.00	DB DELY	1.7527000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	876,400.00	DB DELY	1.7528000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	876,400.00	CR DELY	1.7528000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	876,450.00	CR DELY	1.7529000		
9/11/08	B	125,000.00	CR	15SEP08 GBP/USD	219,125.00	DB DELY	1.7530000		
9/11/08	S	2,000,000.00	DB	15SEP08 GBP/USD	3,506,200.00	CR DELY	1.7531000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	876,600.00	CR DELY	1.7532000		
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,753,300.00	DB DELY	1.7533000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	876,650.00	CR DELY	1.7533000		
9/11/08	S	250,000.00	DB	15SEP08 GBP/USD	438,375.00	CR TYPE	1.7535000		
9/11/08	S	5,750,000.00	DB	15SEP08 GBP/USD	10,087,225.00	CR DELY	1.7543000		
9/11/08	B	200,000.00	CR	15SEP08 GBP/USD	350,960.00	DB DELY	1.7548000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	877,500.00	CR DELY	1.7550000		
9/11/08	S	10,000.00	DB	15SEP08 GBP/USD	17,554.00	CR DELY	1.7554000		
9/11/08	B	1,500,000.00	CR	15SEP08 GBP/USD	2,633,250.00	DB DELY	1.7555000		
9/11/08	B	2,000,000.00	CR	15SEP08 GBP/USD	3,511,200.00	DB DELY	1.7556000		
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,755,600.00	CR DELY	1.7556000		
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,755,700.00	DB DELY	1.7557000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	877,850.00	CR DELY	1.7557000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	877,900.00	DB DELY	1.7558000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	877,950.00	DB DELY	1.7559000		
9/11/08	B	2,000,000.00	CR	15SEP08 GBP/USD	3,512,000.00	DB DELY	1.7560000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	878,050.00	DB DELY	1.7561000		
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,756,200.00	CR DELY	1.7562000		
9/11/08	S	5,000,000.00	DB	15SEP08 GBP/USD	8,782,500.00	CR DELY	1.7565000		
9/11/08	S	5,000,000.00	DB	15SEP08 GBP/USD	8,783,000.00	CR DELY	1.7566000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	878,350.00	CR DELY	1.7567000		
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	878,400.00	DB DELY	1.7568000		
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,756,900.00	DB DELY	1.7569000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	878,550.00	CR DELY	1.7571000		
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,757,400.00	DB DELY	1.7574000		
9/11/08	B	5,250,000.00	CR	15SEP08 GBP/USD	9,226,875.00	DB DELY	1.7575000		
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,757,600.00	CR DELY	1.7576000		
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,757,700.00	CR DELY	1.7577000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	879,100.00	CR DELY	1.7582000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	879,200.00	CR DELY	1.7584000		
9/11/08	S	500,000.00	DB	15SEP08 GBP/USD	879,450.00	CR DELY	1.7589000		
9/11/08	B	230,000.00	CR	15SEP08 GBP/USD	466,440.00	DB DELY	2.0280000		
9/11/08	S	114,318,500.00	DB	16SEP08 GBP/USD	199,943,056.50	CR DELY	1.7490000		
9/11/08	S	2,285,628.08	DB	16SEP08 GBP/USD	4,000,000.00	CR DELY	1.7500660		
9/11/08	B	87,875,000.00	CR	19SEP08 GBP/USD	153,921,850.00	DB TYPE	1.7516000		
9/11/08	B	1,150,000.00	CR	29SEP08 GBP/USD	2,009,906.75	DB TYPE	1.7477450		
9/11/08	B	1,000,000.00	CR	29SEP08 GBP/USD	1,748,450.00	DB TYPE	1.7484500		

- - - - - 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
Page 458	

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	S	750,000.00	DB	15SEP08 EUR/USD	1,047,750.00	CR DELY 1.3970000	
9/11/08	B	400,000.00	CR	15SEP08 EUR/USD	558,880.00	DB DELY 1.3972000	
9/11/08	S	50,000.00	DB	15SEP08 EUR/USD	69,866.50	CR DELY 1.3973300	
9/11/08	B	75,000.00	CR	15SEP08 EUR/USD	104,820.00	DB DELY 1.3976000	
9/11/08	S	500,000.00	DB	15SEP08 EUR/USD	698,800.00	CR DELY 1.3976000	
9/11/08	B	500,000.00	CR	15SEP08 EUR/USD	698,900.00	DB DELY 1.3978000	
9/11/08	S	100,000.00	DB	15SEP08 EUR/USD	139,790.00	CR DELY 1.3979000	
9/11/08	B	750,000.00	CR	15SEP08 EUR/USD	1,050,000.00	DB TYPE 1.4000000	
9/11/08	S	1,500,000.00	DB	15SEP08 EUR/USD	2,100,000.00	CR TYPE 1.4000000	
9/11/08	B	100,000,000.00	CR	15SEP08 EUR/USD	143,000,000.00	DB DELY 1.4300000	
9/11/08	S	300,000.00	DB	15SEP08 EUR/USD	430,500.00	CR TYPE 1.4350000	
9/11/08	S	100,000,000.00	DB	15SEP08 EUR/USD	145,000,000.00	CR DELY 1.4500000	
9/11/08	S	3,000,000.00	DB	15SEP08 EUR/USD	4,590,000.00	CR DELY 1.5300000	
9/11/08	B	7,000,000.00	CR	15SEP08 EUR/USD	10,902,500.00	DB DELY 1.5575000	
9/11/08	S	7,000,000.00	DB	15SEP08 EUR/USD	10,902,500.00	CR DELY 1.5575000	
9/11/08	S	3,500,000.00	DB	15SEP08 EUR/USD	5,460,000.00	CR DELY 1.5600000	
Net		61,444,128.19	CR*		82,582,001.03	DB*	
9/11/08	S	345,000.00	DB	15SEP08 GBP/AUD	760,966.50	CR DELY 2.2057000	
9/11/08	S	113,086.35	DB	15SEP08 GBP/AUD	250,000.00	CR DELY 2.2107000	
Net		458,086.35	DB*		1,010,966.50	CR*	
9/11/08	B	3,000,000.00	CR	15SEP08 GBP/CHF	5,985,000.00	DB DELY 1.9950000	
9/11/08	S	100,000.00	DB	15SEP08 GBP/CHF	200,160.00	CR DELY 2.0016000	
Net		2,900,000.00	CR*		5,784,840.00	DB*	
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,745,200.00	CR DELY 1.7452000	
9/11/08	S	1,000,000.00	DB	15SEP08 GBP/USD	1,745,400.00	CR DELY 1.7454000	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	872,900.00	DB DELY 1.7458000	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	873,000.00	DB DELY 1.7460000	
9/11/08	S	4,000,000.00	DB	15SEP08 GBP/USD	6,984,840.00	CR DELY 1.7462100	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	873,250.00	DB DELY 1.7465000	
9/11/08	B	100,000.00	CR	15SEP08 GBP/USD	174,700.00	DB DELY 1.7470000	
9/11/08	B	1,500,000.00	CR	15SEP08 GBP/USD	2,620,650.00	DB DELY 1.7471000	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	873,600.00	DB DELY 1.7472000	
9/11/08	B	170,000.00	CR	15SEP08 GBP/USD	297,092.00	DB DELY 1.7476000	
9/11/08	B	400,000.00	CR	15SEP08 GBP/USD	699,120.00	DB DELY 1.7478000	
9/11/08	S	100,000.00	DB	15SEP08 GBP/USD	174,790.00	CR DELY 1.7479000	
9/11/08	S	200,000.00	DB	15SEP08 GBP/USD	349,640.00	CR DELY 1.7482000	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	874,150.00	DB DELY 1.7483000	
9/11/08	B	500,000.00	CR	15SEP08 GBP/USD	874,250.00	DB DELY 1.7485000	
9/11/08	B	400,000.00	CR	15SEP08 GBP/USD	699,520.00	DB DELY 1.7488000	
9/11/08	S	2,000,000.00	DB	15SEP08 GBP/USD	3,497,780.00	CR DELY 1.7488900	
9/11/08	S	100,000.00	DB	15SEP08 GBP/USD	174,900.00	CR DELY 1.7490000	
9/11/08	S	5,000,000.00	DB	15SEP08 GBP/USD	8,745,500.00	CR DELY 1.7491000	
9/11/08	B	114,318,500.00	CR	15SEP08 GBP/USD	199,960,204.28	DB DELY 1.7491500	
9/11/08	B	700,000.00	CR	15SEP08 GBP/USD	1,224,440.00	DB DELY 1.7492000	
9/11/08	S	2,000,000.00	DB	15SEP08 GBP/USD	3,498,400.00	CR DELY 1.7492000	
9/11/08	B	1,100,000.00	CR	15SEP08 GBP/USD	1,924,340.00	DB DELY 1.7494000	
9/11/08	S	5,500,000.00	DB	15SEP08 GBP/USD	9,621,700.00	CR DELY 1.7494000	
9/11/08	B	125,004.82	CR	15SEP08 GBP/USD	218,695.93	DB DELY 1.7495000	
9/11/08	B	2,000,000.00	CR	15SEP08 GBP/USD	3,499,180.00	DB DELY 1.7495900	
9/11/08	B	5,000,000.00	CR	15SEP08 GBP/USD	8,748,000.00	DB DELY 1.7496000	
9/11/08	B	1,000,000.00	CR	15SEP08 GBP/USD	1,749,700.00	DB DELY 1.7497000	
9/11/08	S	6,000,000.00	DB	15SEP08 GBP/USD	10,498,200.00	CR DELY 1.7497000	
9/11/08	B	800,000.00	CR	15SEP08 GBP/USD	1,399,840.00	DB DELY 1.7498000	
9/11/08	S	1,400,000.00	DB	15SEP08 GBP/USD	2,449,720.00	CR DELY 1.7498000	
9/11/08	B	1,700,000.00	CR	15SEP08 GBP/USD	2,974,830.00	DB DELY 1.7499000	
9/11/08	B	2,000,000.00	CR	15SEP08 GBP/USD	3,500,000.00	DB DELY 1.7500000	

- - - - 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
Page 460	

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	1,500,000.00	CR	15SEP08	GBP	USD	2,633,250.00	DB DELY	1.7555000	
9/11/08	B	2,000,000.00	CR	15SEP08	GBP	USD	3,511,200.00	DB DELY	1.7556000	
9/11/08	S	1,000,000.00	DB	15SEP08	GBP	USD	1,755,600.00	CR DELY	1.7556000	
9/11/08	B	1,000,000.00	CR	15SEP08	GBP	USD	1,755,700.00	DB DELY	1.7557000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	877,850.00	CR DELY	1.7557000	
9/11/08	B	500,000.00	CR	15SEP08	GBP	USD	877,900.00	DB DELY	1.7558000	
9/11/08	B	500,000.00	CR	15SEP08	GBP	USD	877,950.00	DB DELY	1.7559000	
9/11/08	B	2,000,000.00	CR	15SEP08	GBP	USD	3,512,000.00	DB DELY	1.7560000	
9/11/08	B	500,000.00	CR	15SEP08	GBP	USD	878,050.00	DB DELY	1.7561000	
9/11/08	S	1,000,000.00	DB	15SEP08	GBP	USD	1,756,200.00	CR DELY	1.7562000	
9/11/08	S	5,000,000.00	DB	15SEP08	GBP	USD	8,782,500.00	CR DELY	1.7565000	
9/11/08	S	5,000,000.00	DB	15SEP08	GBP	USD	8,783,000.00	CR DELY	1.7566000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	878,350.00	CR DELY	1.7567000	
9/11/08	B	500,000.00	CR	15SEP08	GBP	USD	878,400.00	DB DELY	1.7568000	
9/11/08	B	1,000,000.00	CR	15SEP08	GBP	USD	1,756,900.00	DB DELY	1.7569000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	878,550.00	CR DELY	1.7571000	
9/11/08	B	1,000,000.00	CR	15SEP08	GBP	USD	1,757,400.00	DB DELY	1.7574000	
9/11/08	B	5,250,000.00	CR	15SEP08	GBP	USD	9,226,875.00	DB DELY	1.7575000	
9/11/08	S	1,000,000.00	DB	15SEP08	GBP	USD	1,757,600.00	CR DELY	1.7576000	
9/11/08	S	1,000,000.00	DB	15SEP08	GBP	USD	1,757,700.00	CR DELY	1.7577000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	879,100.00	CR DELY	1.7582000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	879,200.00	CR DELY	1.7584000	
9/11/08	S	500,000.00	DB	15SEP08	GBP	USD	879,450.00	CR DELY	1.7589000	
9/11/08	B	230,000.00	CR	15SEP08	GBP	USD	466,440.00	DB DELY	2.0280000	
Net		73,761,669.06	CR*				128,986,507.40	DB*		
9/11/08	S	2,800,000.00	DB	15SEP08	NOK	SEK	3,286,360.00	CR DELY	1.173700	
9/11/08	B	500,000.00	CR	15SEP08	NZD	USD	324,150.00	DB DELY	.6483000	
9/11/08	S	1,000,000.00	DB	15SEP08	NZD	USD	648,600.00	CR DELY	.6486000	
9/11/08	S	5,500,000.00	DB	15SEP08	NZD	USD	3,573,845.00	CR DELY	.6497900	
9/11/08	S	500,000.00	DB	15SEP08	NZD	USD	326,250.00	CR DELY	.6525000	
9/11/08	B	3,500,000.00	CR	15SEP08	NZD	USD	2,288,160.00	DB DELY	.6537600	
Net		3,000,000.00	DB*				1,936,385.00	CR*		
9/11/08	S	20,637,081.40	DB	15SEP08	USD	AED	75,800,000.00	CR DELY	3.6730000	
9/11/08	S	29,949,494.48	DB	15SEP08	USD	CAD	32,377,500.00	CR DELY	1.0810700	
9/11/08	S	2,749,670.00	DB	15SEP08	USD	CHF	3,118,538.23	CR TYPE	1.1341500	
9/11/08	S	916,557.00	DB	15SEP08	USD	CHF	1,041,667.03	CR TYPE	1.1365000	
9/11/08	S	3,666,226.00	DB	15SEP08	USD	CHF	4,166,922.48	CR TYPE	1.1365700	
9/11/08	B	2,916,557.00	CR	15SEP08	USD	CHF	3,314,900.36	DB TYPE	1.1365800	
9/11/08	B	2,749,669.00	CR	15SEP08	USD	CHF	3,125,246.28	DB TYPE	1.1365900	
9/11/08	S	2,000,000.00	DB	15SEP08	USD	CHF	2,274,400.00	CR TYPE	1.1372000	
9/11/08	S	400,000.00	DB	15SEP08	USD	CHF	455,000.00	CR DELY	1.1375000	
9/11/08	B	1,000,000.00	CR	15SEP08	USD	CHF	1,137,700.00	DB TYPE	1.1377000	
9/11/08	B	1,000,000.00	CR	15SEP08	USD	CHF	1,137,710.00	DB TYPE	1.1377100	
9/11/08	S	2,000,000.00	DB	15SEP08	USD	CHF	2,275,460.00	CR TYPE	1.1377300	
9/11/08	B	300,000.00	CR	15SEP08	USD	CHF	341,445.00	DB DELY	1.1381500	
9/11/08	S	1,833,113.00	DB	15SEP08	USD	CHF	2,086,394.22	CR TYPE	1.1381700	
9/11/08	S	916,557.00	DB	15SEP08	USD	CHF	1,043,252.67	CR TYPE	1.1382300	
9/11/08	S	916,557.00	DB	15SEP08	USD	CHF	1,043,316.83	CR TYPE	1.1383000	
9/11/08	B	543,688.00	CR	15SEP08	USD	CHF	618,977.91	DB DELY	1.1384800	
9/11/08	B	100,000.00	CR	15SEP08	USD	CHF	113,855.00	DB DELY	1.1385500	
9/11/08	S	1,000,000.00	DB	15SEP08	USD	CHF	1,138,640.00	CR TYPE	1.1386400	
9/11/08	B	916,557.00	CR	15SEP08	USD	CHF	1,043,775.11	DB TYPE	1.1388000	
9/11/08	B	916,557.00	CR	15SEP08	USD	CHF	1,043,848.44	DB TYPE	1.1388800	
- - - - - 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**

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
Page 571	

US NON-SEGREGATED ACCOUNT

I T E M I Z E D			C A S H	A C T I V I T Y		
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	154,440,900DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	217,280,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	328,560,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	808,200,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	808,400,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	808,250,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	547,000,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	808,500,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	807,600,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	807,550,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	545,400,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	806,700,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	327,090,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	544,450,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	544,350,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	288,426,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	288,373,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	288,187,500DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	543,650,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	543,550,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	543,550,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	544,050,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	80,925,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	21,860,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	43,700,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	218,980,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	21,902,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	109,330,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	327,270,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	159,350,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	159,350,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	159,360,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	159,360,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	159,320,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	25,000,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	25,000,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 JPY	100,000,000DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,228,300.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,100,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,000,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,000,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	2,460,600.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,000,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	2,453,400.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,226,500.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	4,175,200.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	612,700.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	1,000,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 NZD	6,142,500.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 RON	303,400.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 SEK	12,200,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 SEK	2,500,000.00DB	
9/02/08	CLS - CURRENCY DELIVERED			9/02/08 SEK	4,266,200.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 USD	789,939.87DB	
9/02/08	CURRENCY DELIVERED			9/02/08 USD	100,000.00DB	
9/02/08	CURRENCY DELIVERED			9/02/08 USD	1,093,860.00DB	
- - - - 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**

LBCC
LEHMAN BROTHERS INTL EUROPE
C/O ROB EBY INTERCOMPANY VS
022-66630
101 HUDSON STREET
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		
9/15/08	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**

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
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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**

LB COMMERCIAL CORP ASIA LTD
25/F-26/F, UNIT 2706-2714
TWO INT'L FINANCE CENTRE
8 FINANCE STREET
CENTRAL HONG KONG
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220040
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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
EURO	0CR
INR RUPIAH	0CR
RINGGIT	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	B	24,737,393.29CR	2OCT08	USD/TWD	779,500,000.00DB NDF	31.511000	
9/03/08	B	3,192,477.36CR	6OCT08	USD/MYR	11,000,000.00DB NDF	3.4456000	
9/10/08	S	5,065,987.12DB	15SEP08	USD/IDR	47,215,000,000.00CR NDF	9320.000	
9/10/08	B	5,025,545.50CR	14OCT08	USD/IDR	47,215,000,000.00DB NDF	9395.000	
9/11/08	B	9,036,688.96CR	17OCT08	USD/KRW	10,000,000,000.00DB NDF	1106.60000	

- - - - - 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.							
8/15/08	B	1,495,215.31CR	22SEP08	USD/MYR	5,000,000.00DB TYPE	3.3440000	
8/27/08	B	5,433,010.97CR	22SEP08	USD/IDR	50,000,000,000.00DB TYPE	9203.000	

- - - - - 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.							
8/15/08	B	24,859,895.52CR	2SEP08	USD/TWD	779,482,024.00DB NDF	31.355000	
Net		137,979.12CR*			0CR*		
8/01/08	B	6,744,328.63CR	5SEP08	USD/MYR	22,000,000.00DB NDF	3.2620000	
Net		351,952.99CR*			0CR*		
8/13/08	S	3,315,250.15DB	5SEP08	USD/MYR	11,000,000.00CR NDF	3.3180000	
Net		119,062.33DB*			0CR*		
8/11/08	B	7,703,082.75CR	15SEP08	USD/IDR	71,215,000,000.00DB NDF	9245.000	
Net		159,919.95CR*			0CR*		
8/13/08	S	2,608,695.65DB	15SEP08	USD/IDR	24,000,000,000.00CR NDF	9200.000	
Net		66,592.06DB*			0CR*		
9/10/08	S	5,065,987.12DB	15SEP08	USD/IDR	47,215,000,000.00CR NDF	9320.000	
Net		64,927.91DB*			0CR*		

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

CURR	LONG	SHORT	NET
USD	46,235,533.18CR	10,989,932.92DB	35,245,600.26CR*
MYR	11,000,000.00CR	27,000,000.00DB	16,000,000.00DB*
IDR	71,215,000,000.00CR	121,215,000,000.00DB	50,000,000,000.00DB*
TWD	0CR	779,482,024.00DB	779,482,024.00DB*

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

9/02/08	CURRENCY DELIVERED	9/02/08	USD	137,979.12DB
9/02/08	MX 12562456 RG	9/02/08	EUR	476,800.00DB
9/03/08	CURRENCY RECEIVED	9/03/08	EUR	476,800.00CR
9/05/08	CURRENCY RECEIVED	9/05/08	USD	119,062.33CR
9/05/08	CURRENCY DELIVERED	9/05/08	USD	351,952.99DB
9/09/08	MX12635651 RG	9/09/08	AUD	673,750.00CR
9/09/08	MX12782248 RG	9/09/08	AUD	160,000.00CR
9/10/08	CURRENCY DELIVERED	9/10/08	AUD	673,750.00DB
9/10/08	CURRENCY DELIVERED	9/10/08	AUD	160,000.00DB

- - - - - 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**

LB COMMERCIAL CORP ASIA LTD
25/F-26/F, UNIT 2706-2714
TWO INT'L FINANCE CENTRE
8 FINANCE STREET
CENTRAL HONG KONG
HONG KONG

SEP 2008	
IR NUMBER	ACCOUNT
099	02220040
Page 2	

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	66,592.06	CR
9/15/08	CURRENCY RECEIVED					9/15/08	USD	64,927.91	CR
9/15/08	CURRENCY DELIVERED					9/15/08	USD	159,919.95	DB
						Total Cash	AUD		0CR**
						Total Cash	EUR		0CR**
						Total Cash	USD	399,269.76	DB**
CLOSING ACCOUNT BALANCES									
AUS DOLLAR									0CR*
EURO									0CR*
INR RUPIAH		50,000,000.00							00DB*
RINGGIT		5,000,000.00							00DB*
US DOLLAR		6,928,226.28							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	
7/11/08	S	120,000,000.00	6OCT09	USD/HKD	917,700,000.00	7.6475000		594,222.72	DB USD
		Exp 10/02/09 15:00	TOK	/Call Euro					USD
					Market Rate	.0384524			USD
					Net Market Value @	7.7617500		594,222.72	DB USD
7/11/08	S	120,000,000.00	6OCT09	USD/HKD	955,200,000.00	7.9600000		69,365.96	DB USD
		Exp 10/02/09 15:00	TOK	/Put Euro					USD
					Market Rate	.0044887			USD
					Net Market Value @	7.7617500		69,365.96	DB USD
9/10/08	B	5,025,545.50	14OCT08	USD/IDR	47,215,000,000.00	DB TYPE 9395.000		79,597.91	CR USD
					Net Present Value			79,597.91	CR* USD
					Undiscounted MTM	9546.451	761126943	CR* IDR	
					Undiscounted MTM In Base		79,728.78	CR* USD	
7/15/08	S	110,393,007.68	17OCT08	USD/KRW	111,662,527,272.00	CR TYPE 1011.50000		16,884,154.19	DB USD
9/11/08	B	9,036,688.96	17OCT08	USD/KRW	10,000,000,000.00	DB TYPE 1106.60000		664,132.23	CR USD
Net		101,356,318.72			101,662,527,272.00	CR*			
					Net Present Value			16,220,021.96	DB* USD
					Undiscounted MTM	1194.56612	19414298092	DB* KRW	
					Undiscounted MTM In Base		16252175.26	DB* USD	
7/18/08	B	50,000,000.00	22OCT08	USD/KRW	52,500,000,000.00	1050.00000		2,768,508.63	CR USD
		Exp 10/20/08 15:30	SEO	/Put Euro					USD
					Market Rate	66.28934			USD
					Net Market Value @	1196.50000		2,768,508.63	CR USD
9/03/08	B	3,192,477.36	6OCT08	USD/MYR	11,000,000.00	DB TYPE 3.4456000		4,265.28	DB USD
					Net Present Value			4,265.28	DB* USD
					Undiscounted MTM	3.4410000	14,685.40	DB* MYR	
					Undiscounted MTM In Base		4,267.77	DB* USD	
9/01/08	B	24,737,393.29	2OCT08	USD/TWD	779,500,000.00	DB TYPE 31.511000		577,886.57	CR USD
					Net Present Value			577,886.57	CR* USD
					Undiscounted MTM	32.264838	18648006.83	CR* TWD	
					Undiscounted MTM In Base		577,966.84	CR* USD	
					Total FX Forward NPV			15,566,802.76	DB* USD
					Total FX Undiscounted MTM			15,598,747.41	DB* USD
					Total FX Long Option value			2,768,508.63	CR* USD
					Total FX Short Option Value			663,588.68	DB* USD
					Net FX Option Value			2,104,919.95	CR* USD
Foreign Exchange Position Delta Summary									
Curr	Notional	USD Equivalent		Delta Notional		Delta USD Equiv			
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 INC.
INTER-COMPANY ACCOUNT
C/O KLEBER RODRIQUEZ
388 GREENWICH ST. 33RD FLOOR
NEW YORK, NY 10013-2375

SEP 2008	
IR NUMBER	ACCOUNT
099	02296367
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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	66,000.00DB*
9/03/08	B	100,000,000.00	6OCT08	USD/JPY		10,650,000,000	106.50000		
		Exp 10/02/08 10:00 NY		/Call	Euro	Premium Amount	9/05/08	735,000.00DB	USD
9/03/08	S	25,000,000.00	6OCT08	USD/JPY		2,716,250,000	108.65000		
		Exp 10/02/08 15:00 TOK		/Call	Euro	Premium Amount	9/05/08	296,875.00CR	USD
Net Amount Due								USD	438,125.00DB*
9/03/08	S	25,000,000.00	6OCT08	USD/JPY		2,716,250,000	108.65000		
		Exp 10/02/08 15:00 TOK		/Put	Euro	Premium Amount	9/05/08	303,125.00CR	USD
Net Amount Due								USD	303,125.00CR*
9/03/08	B	25,000,000.00	12SEP08	USD/MXN		259,750,000.00	10.390000		
		Exp 9/10/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	131,250.00DB	USD
Net Amount Due								USD	131,250.00DB*
9/03/08	B	25,000,000.00	12SEP08	USD/MXN		259,750,000.00	10.390000		
		Exp 9/10/08 12:30 NY		/Put	Euro	Premium Amount	9/05/08	131,250.00DB	USD
Net Amount Due								USD	131,250.00DB*
9/03/08	B	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	226,875.00DB	USD
9/03/08	S	50,000,000.00	6OCT08	USD/MXN		520,950,000.00	10.419000		
		Exp 10/02/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	418,125.00CR	USD
9/03/08	S	25,000,000.00	6OCT08	USD/MXN		260,700,000.00	10.428000		
		Exp 10/02/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	209,062.50CR	USD
Net Amount Due								USD	400,312.50CR*
9/03/08	S	50,000,000.00	6OCT08	USD/MXN		520,950,000.00	10.419000		
		Exp 10/02/08 12:30 NY		/Put	Euro	Premium Amount	9/05/08	418,125.00CR	USD
9/03/08	S	25,000,000.00	6OCT08	USD/MXN		260,700,000.00	10.428000		
		Exp 10/02/08 12:30 NY		/Put	Euro	Premium Amount	9/05/08	209,062.50CR	USD
9/03/08	S	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	260,625.00CR	USD
Net Amount Due								USD	887,812.50CR*
9/03/08	B	250,000,000.00	14OCT08	USD/MXN		2,687,500,000.00	10.750000		
		Exp 10/09/08 12:30 NY		/Put	Euro	Premium Amount	9/05/08	425,000.00DB	USD
Net Amount Due								USD	425,000.00DB*
9/03/08	S	191,628,845.18	5NOV08	USD/MXN		1,900,000,000.00	9.915000		
		Exp 11/03/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	50,000.00CR	USD
9/03/08	S	10,000,000.00	5NOV08	USD/MXN		104,650,000.00	10.465000		
		Exp 11/03/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	114,375.00CR	USD
9/03/08	S	15,000,000.00	5NOV08	USD/MXN		157,162,500.00	10.477500		
		Exp 11/03/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	170,437.50CR	USD
9/03/08	S	25,000,000.00	5NOV08	USD/MXN		261,937,500.00	10.477500		
		Exp 11/03/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	284,062.50CR	USD
9/03/08	S	25,000,000.00	5NOV08	USD/MXN		262,100,000.00	10.484000		
		Exp 11/03/08 12:30 NY		/Call	Euro	Premium Amount	9/05/08	284,062.50CR	USD
Net Amount Due								USD	902,937.50CR*
9/03/08	B	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	4,889,000.00DB	USD
9/03/08	S	10,000,000.00	5NOV08	USD/MXN		104,650,000.00	10.465000		
		Exp 11/03/08 12:30 NY		/Put	Euro	Premium Amount	9/05/08	114,375.00CR	USD
9/03/08	S	15,000,000.00	5NOV08	USD/MXN		157,162,500.00	10.477500		

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

SEP 2008	
IR NUMBER	ACCOUNT
099	27080018
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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 DELIVERED					9/11/08	USD	38,936,660.92DB	
9/12/08	CURRENCY RECEIVED					9/12/08	AUD	7,683,557.54CR	
9/12/08	CURRENCY RECEIVED					9/12/08	HKD	11,702.90CR	
9/12/08	CURRENCY RECEIVED					9/12/08	JPY	989,500,000CR	
9/12/08	CURRENCY RECEIVED					9/12/08	JPY	2,160,000,000CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	15,234,442.15DB	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	20,000,000.00DB	
9/15/08	CURRENCY RECEIVED					9/15/08	GBP	1,000,000.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	SGD	253.42CR	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	29,218.25CR	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	899,771.33CR	
9/15/08	CURRENCY DELIVERED					9/15/08	AUD	36,427.11DB	
9/15/08	CURRENCY DELIVERED					9/15/08	AUD	3,325,000.00DB	
Total Cash							AUD	52,553,397.41DB**	
Total Cash							CAD	159,041,500.00DB**	
Total Cash							CHF	4,100.00CR**	
Total Cash							EUR	7,100,000.00DB**	
Total Cash							GBP	1,000,000.00CR**	
Total Cash							HKD	52,030,737.37DB**	
Total Cash							JPY	11,529,688,802DB**	
Total Cash							NZD	94,931.51DB**	
Total Cash							SGD	144,185.90CR**	
Total Cash							USD	317,958,056.58CR**	
Total Cash							ZAR	451,260.27DB**	
CLOSING ACCOUNT BALANCES									
AUS DOLLAR		57,474,619.46DB*							
CAN DOLLAR		0CR*							
SWISSFRANC		0CR*							
C RENMINBI		299,257,600.00DB*							
EURO		0CR*							
POUND STG		1,000,000.00CR*							
HK DOLLAR		150,848,112.02DB*							
INR RUPIAH		1.00CR*							
IND RUPEE		1,625,195,655.85DB*							
J YEN		11,634,778,400CR*							
KOREAN WON		97,052,000,000.00CR*							
NZ DOLLAR		.44CR*							
SIN DOLLAR		.02CR*							
THAI BHAT		.32DB*							
US DOLLAR		59,244,082.47DB*							
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		
5/22/03	B	71,913,901.35CR	27MAY10	AUD/JPY	4,009,200,000DB	TYPE 55.750000	14,010,094.54CR	USD	
5/22/03	S	71,913,901.35DB	27MAY10	AUD/JPY	4,009,200,000CR	TYPE 55.750000	14,010,094.54DB	USD	
Net		0CR*		CR*					
					Net Present Value		0CR* USD		
					Undiscounted MTM	76.623707	CR* JPY		
					Undiscounted MTM In Base	0CR* USD			
5/22/03	B	56,621,787.03CR	28MAY13	AUD/JPY	2,775,600,000DB	TYPE 49.020000	8,870,387.70CR	USD	
5/22/03	S	56,621,787.03DB	28MAY13	AUD/JPY	2,775,600,000CR	TYPE 49.020000	8,870,387.70DB	USD	
Net		0CR*		CR*					
					Net Present Value		0CR* USD		
					Undiscounted MTM	66.320463	CR* JPY		
					Undiscounted MTM In Base	0CR* USD			
9/09/08	S	46,000,000.00DB	14OCT08	USD/CNY	314,773,400.00CR	TYPE 6.8429000	209,920.02DB	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**

SEP 2008	
IR NUMBER	ACCOUNT
099	
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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	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	
					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				USD	
					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				USD	
					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				USD	
					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				USD	
					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	
					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				USD	
					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				USD	
					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				USD	
					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: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
998	
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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	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: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
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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		1,243,179.60	CR*			OCR*			
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*			OCR*			
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*			OCR*			
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*			OCR*			
Foreign Exchange Settlement Summary									
		CURR		LONG		SHORT			NET
		USD		453,750,000.00	CR	101,439,720.00	DB	352,310,280.00	CR*
		MXN			OCR	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			OCR	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			OCR	2,228,600,000.00	DB	2,228,600,000.00	DB*
ITEMIZED CASH ACTIVITY									
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**
CLOSING ACCOUNT BALANCES									
J YEN									CR*
MEX PESO									OCR*
RUSS RUBLE		239,225,000.00	DB						
US DOLLAR		13,064,914.13	CR*						
GOLD									OCR*
INVENTORY OF FORWARD DUE CASH									
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 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	EUR	766,250.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
5/22/08	S	13,000,000.00	DB	9SEP08 GBP/USD	25,530,700.00	CR DELY	1.9639000		
9/05/08	B	11,400,000.00	CR	9SEP08 EUR/USD	16,250,700.00	DB DELY	1.4255000		
9/05/08	B	30,000,000.00	CR	9SEP08 GBP/USD	58,500,000.00	DB DELY	1.9500000		
9/05/08	B	15,000,000.00	CR	9SEP08 USD/JPY	1,629,750,000	DB DELY	108.65000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/05/08	B	75,000,000.00		9OCT08 EUR/JPY	11,385,000,000		151.80000		
	Exp	10/07/08	10:00	NY Call/	Euro	Premium Amount	9/09/08	1,333,125.00	DB EUR
						Net Amount Due	EUR	1,333,125.00DB*	
9/05/08	B	75,000,000.00		9OCT08 EUR/JPY	11,385,000,000		151.80000		
	Exp	10/07/08	10:00	NY Put /	Euro	Premium Amount	9/09/08	1,252,500.00	DB EUR
						Net Amount Due	EUR	1,252,500.00DB*	
9/05/08	S	60,000,000.00		10SEP08 EUR/USD	86,340,000.00		1.4390000		
	Exp	9/08/08	10:00	NY Call/	Euro	Premium Amount	9/09/08	99,000.00	CR USD
						Net Amount Due	USD	99,000.00CR*	
9/05/08	B	50,000,000.00		9OCT08 EUR/USD	71,350,000.00		1.4270000		
	Exp	10/07/08	10:00	NY Call/	Euro	Premium Amount	9/09/08	981,250.00	DB USD
						Net Amount Due	USD	981,250.00DB*	
9/05/08	B	50,000,000.00		9OCT08 EUR/USD	71,350,000.00		1.4270000		
	Exp	10/07/08	10:00	NY Put /	Euro	Premium Amount	9/09/08	1,020,000.00	DB USD
						Net Amount Due	USD	1,020,000.00DB*	
9/05/08	S	25,000,000.00		9DEC08 EUR/USD	35,475,000.00		1.4190000		
	Exp	12/05/08	10:00	NY Call/	Euro	Premium Amount	9/09/08	783,125.00	CR USD
						Net Amount Due	USD	783,125.00CR*	
9/05/08	S	25,000,000.00		9DEC08 EUR/USD	35,475,000.00		1.4190000		
	Exp	12/05/08	10:00	NY Put /	Euro	Premium Amount	9/09/08	836,250.00	CR USD
						Net Amount Due	USD	836,250.00CR*	
9/05/08	B	25,000,000.00		9MAR09 USD/BRL	45,462,500.00		1.8185000		
	Exp	3/05/09	6:00	NCS /Call	Euro	Premium Amount	9/09/08	856,875.00	DB USD
						Net Amount Due	USD	856,875.00DB*	
9/05/08	B	25,000,000.00		9MAR09 USD/BRL	45,462,500.00		1.8185000		
	Exp	3/05/09	6:00	NCS /Put	Euro	Premium Amount	9/09/08	856,875.00	DB USD
						Net Amount Due	USD	856,875.00DB*	
9/08/08	S	25,000,000.00		16SEP08 USD/TRY	30,250,000.00		1.21000		
	Exp	9/15/08	12:00	LDN /Call	Euro	Premium Amount	9/09/08	68,750.00	CR USD
						Net Amount Due	USD	68,750.00CR*	
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/07/07	B	2,000,000.00	CR	10SEP08 USD/TRY	2,908,800.00	DB DELY	1.45440		
3/06/08	S	7,500,000.00	DB	10SEP08 USD/ZAR	61,055,250.00	CR DELY	8.1407000		
- - - - - 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

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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.							
		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	CR DELY 108.35000	
- - - - - 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.									
9/12/08	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	2,197,800,000.00	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 - - - - -									

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US NON-SEGREGATED ACCOUNT

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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

I T E M I Z E D				C A S H				A C T I V I T Y			
9/03/08	CURRENCY DELIVERED			9/03/08	USD	224,701.81DB					
9/03/08	CURRENCY DELIVERED			9/03/08	USD	64,583.25DB					
9/03/08	CURRENCY DELIVERED			9/03/08	USD	734,868.64DB					
9/03/08	CURRENCY DELIVERED			9/03/08	USD	110,401.08DB					
9/03/08	CLS - CURRENCY DELIVERED			9/03/08	USD	70,000,000.00DB					
9/04/08	CURRENCY RECEIVED			9/04/08	GBP	9,949,450.00CR					
9/04/08	CURRENCY RECEIVED			9/04/08	USD	27,536.50CR					
9/04/08	CURRENCY DELIVERED			9/04/08	EUR	12,250,000.00DB					
9/05/08	CLS - CURRENCY RECEIVED			9/05/08	USD	2,163,450.00CR					
9/05/08	CLS - CURRENCY DELIVERED			9/05/08	EUR	1,500,000.00DB					
9/05/08	CURRENCY DELIVERED			9/05/08	USD	31,836.45DB					
9/08/08	CURRENCY RECEIVED			9/08/08	AED	113,200,000.00CR					
9/08/08	CLS - CURRENCY RECEIVED			9/08/08	EUR	2,000,000.00CR					
9/08/08	CLS - CURRENCY RECEIVED			9/08/08	EUR	18,000,000.00CR					
9/08/08	CURRENCY DELIVERED			9/08/08	TRY	2,484,000.00CR					
9/08/08	CURRENCY DELIVERED			9/08/08	USD	30,829,565.88CR					
9/08/08	CURRENCY RECEIVED			9/08/08	USD	10,000,000.00CR					
9/08/08	CURRENCY RECEIVED			9/08/08	USD	2,000,000.00CR					
9/08/08	CURRENCY RECEIVED			9/08/08	AED	113,200,000.00DB					
9/08/08	CLS - CURRENCY RECEIVED			9/08/08	JPY	310,420,000DB					
9/08/08	CLS - CURRENCY RECEIVED			9/08/08	JPY	2,793,780,000DB					
9/08/08	CURRENCY DELIVERED			9/08/08	MXN	104,700,000.00DB					
9/08/08	CURRENCY DELIVERED			9/08/08	TRY	2,484,000.00DB					
9/08/08	CURRENCY DELIVERED			9/08/08	USD	31,208,212.79DB					
9/08/08	CURRENCY RECEIVED			9/08/08	USD	2,000,000.00DB					
9/09/08	CURRENCY RECEIVED			9/09/08	EUR	1,000,000.00CR					
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	GBP	55,000,000.00CR					
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	MXN	750,000,000.00CR					
9/09/08	CURRENCY DELIVERED			9/09/08	USD	4,288,720.89CR					
9/09/08	CURRENCY DELIVERED			9/09/08	USD	1,428,800.00CR					
9/09/08	CURRENCY RECEIVED			9/09/08	EUR	1,000,000.00DB					
9/09/08	CURRENCY DELIVERED			9/09/08	USD	4,288,720.89DB					
9/09/08	CURRENCY DELIVERED			9/09/08	USD	1,428,800.00DB					
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	71,925,197.79DB					
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	USD	97,534,250.00DB					
9/10/08	CURRENCY RECEIVED			9/10/08	USD	8,042.36CR					
9/10/08	CLS - CURRENCY RECEIVED			9/10/08	USD	71,915,059.68CR					
9/10/08	CLS - CURRENCY DELIVERED			9/10/08	MXN	750,000,000.00DB					
9/11/08	CURRENCY DELIVERED			9/11/08	USD	1,081,902.98DB					
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR	300,000.00CR					
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	64,380,000CR					
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	107,590,000CR					
9/12/08	CURRENCY RECEIVED			9/12/08	USD	94,250,706.88CR					
9/12/08	CURRENCY DELIVERED			9/12/08	MXN	1,000,000,000.00DB					
9/12/08	CURRENCY DELIVERED			9/12/08	USD	176,374.79DB					
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	600,000.00DB					
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	1,000,000.00DB					
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	424,470.00DB					
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	MXN	4,000,000,000.00CR					
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	MXN	1,000,000,000.00CR					
9/15/08	CURRENCY RECEIVED			9/15/08	USD	286,559.74CR					
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	377,643,504.53DB					
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD	94,205,424.35DB					
9/17/08	CURRENCY DELIVERED			9/17/08	CAD	5,062,500.00CR					
9/17/08	CURRENCY DELIVERED			9/17/08	CAD	5,122,300.00CR					
9/17/08	CURRENCY DELIVERED			9/17/08	CAD	5,074,050.00CR					
9/17/08	CURRENCY DELIVERED			9/17/08	CAD	5,078,900.00CR					
- - - - 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
MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

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

----- FOREIGN EXCHANGE CONFIRMATIONS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
09/10/08 As of trade
9/11/08 S 9,147,265.08DB 15SEP08 USD/BRL 16,305,000.00CR NDF 1.7825000

----- FOREIGN EXCHANGE SETTLEMENTS OF NON-DELIVERABLE FORWARDS -----
Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
9/11/08 S 9,147,265.08DB 15SEP08 USD/BRL 16,305,000.00CR NDF 1.7825000
Net 215,465.57DB* 0CR*

----- Foreign Exchange Settlement Summary -----
CURR LONG SHORT NET
USD 0CR 9,147,265.08DB 9,147,265.08DB*
BRL 16,305,000.00CR 0CR 16,305,000.00CR*

----- ITEMIZED CASH ACTIVITY -----
9/15/08 CURRENCY RECEIVED 9/15/08 USD 215,465.57CR
Total Cash USD 215,465.57CR**

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

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

EURO 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/10/08	B	3,500,000.00	CR 17JUN09	EUR/USD	4,845,435.00	DB DELY 1.3844100	
9/10/08	B	5,300,000.00	CR 16SEP09	EUR/USD	7,315,404.50	DB DELY 1.3802650	
9/10/08	B	6,500,000.00	CR 17SEP09	EUR/USD	8,973,380.00	DB DELY 1.3805200	
9/11/08	S	8,800,000.00	DB 18SEP08	EUR/USD	12,249,987.20	CR DELY 1.3920440	

----- 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.							
11/30/07	B	8,800,000.00	CR 18SEP08	EUR/USD	12,932,207.20	DB DELY 1.4695690	
9/11/08	S	8,800,000.00	DB 18SEP08	EUR/USD	12,249,987.20	CR DELY 1.3920440	

Foreign Exchange Settlement Summary				NET
CURR	LONG	SHORT		0CR*
EUR	8,800,000.00	CR	8,800,000.00	DB
USD	12,249,987.20	CR	12,932,207.20	DB
				682,220.00

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

9/18/08	CURRENCY RECEIVED	9/18/08	USD	682,220.00	CR
		Total Cash	USD	682,220.00	CR**

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

EURO 0CR*
US DOLLAR 0CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
10/23/07	B	1,400,000.00	CR 15OCT08	EUR/USD	1,998,224.20	DB TYPE 1.4273030	24,351.44
1/21/08	B	2,500,000.00	CR 15OCT08	EUR/USD	3,588,582.50	DB TYPE 1.4354330	63,774.02
Net		3,900,000.00	CR*		5,586,806.70	DB*	
					Net Present Value		88,125.46
					Undiscounted MTM	1.4098785	88,280.55
6/20/08	B	20,000,000.00	CR 22OCT08	EUR/USD	31,100,000.00	DB TYPE 1.5550000	2,876,231.05
					Net Present Value		2,876,231.05
					Undiscounted MTM	1.4108287	2883,426.00
12/19/07	B	2,400,000.00	CR 12NOV08	EUR/USD	3,441,300.00	DB TYPE 1.4338750	51,090.12
8/04/08	B	1,100,000.00	CR 12NOV08	EUR/USD	1,705,770.00	DB TYPE 1.5507000	151,322.07
Net		3,500,000.00	CR*		5,147,070.00	DB*	
					Net Present Value		202,412.19
					Undiscounted MTM	1.4124873	203,364.45
12/19/07	S	3,600,000.00	DB 13NOV08	EUR/USD	5,161,136.40	CR TYPE 1.4336490	75,829.91
11/08/07	B	8,500,000.00	CR 13NOV08	EUR/USD	12,486,075.00	DB TYPE 1.4689500	477,663.31
Net		4,900,000.00	CR*		7,324,938.60	DB*	
					Net Present Value		401,833.40
					Undiscounted MTM	1.4124837	403,768.47
5/16/08	B	20,000,000.00	CR 20NOV08	EUR/USD	30,867,000.00	DB TYPE 1.5433500	2,603,263.68
					Net Present Value		2,603,263.68
					Undiscounted MTM	1.4124585	2617,830.00
11/30/07	B	1,800,000.00	CR 16DEC08	EUR/USD	2,640,261.60	DB TYPE 1.4668120	96,831.09
7/24/08	B	2,700,000.00	CR 16DEC08	EUR/USD	4,197,414.60	DB TYPE 1.5545980	380,255.60

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

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

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

EURO 0CR
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
		08/28/08	As of trade							
9/03/08	S	3,964,950.00	DB	17SEP08	USD/BRL		6,445,026.22	CR NDF	1.6255000	
9/04/08	B	5,558,000.00	CR	17DEC08	EUR/GBP		4,525,017.91	DB DELY	.814145	
9/04/08	S	9,170,700.00	DB	17SEP08	EUR/USD		13,301,962.79	CR DELY	1.4504850	
9/04/08	S	3,334,800.00	DB	17DEC08	GBP/USD		5,857,242.72	CR DELY	1.7564000	
9/08/08	B	3,612,700.00	CR	17SEP08	EUR/USD		5,148,964.55	DB DELY	1.4252400	
9/08/08	B	5,558,000.00	CR	17SEP08	EUR/USD		7,938,213.50	DB DELY	1.4282500	
9/08/08	B	4,168,500.00	CR	17SEP08	USD/MXN		44,013,940.95	DB DELY	10.558700	

- - - - - 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	9,170,700.00	DB	17SEP08	EUR/USD		13,301,962.79	CR DELY	1.4504850	
9/08/08	B	3,612,700.00	CR	17SEP08	EUR/USD		5,148,964.55	DB DELY	1.4252400	
9/08/08	B	5,558,000.00	CR	17SEP08	EUR/USD		7,938,213.50	DB DELY	1.4282500	
Net		9,170,700.00	CR*				13,087,178.05	DB*		
9/08/08	B	4,168,500.00	CR	17SEP08	USD/MXN		44,013,940.95	DB DELY	10.558700	

- - 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.										
9/03/08	S	3,964,950.00	DB	17SEP08	USD/BRL		6,445,026.22	CR NDF	1.6255000	
Net		409,073.46	DB*				0CR*			

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

	CURR	LONG	SHORT	NET		
EUR	9,170,700.00	CR	9,170,700.00	DB	0CR*	
USD	17,470,462.79	CR	17,052,128.05	DB	418,334.74	CR*
MXN		0CR	44,013,940.95	DB	44,013,940.95	DB*
BRL	6,445,026.22	CR		0CR	6,445,026.22	CR*

- - - - - 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	9,170,700.00	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	MXN	44,013,940.95	CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD	409,073.46	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	5,148,964.55	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	7,938,213.50	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	3,612,700.00	DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	5,558,000.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	4,168,500.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	13,301,962.79	DB
	Total Cash	EUR			0CR**
	Total Cash	MXN		44,013,940.95	CR**
	Total Cash	USD		3,974,211.28	DB**

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

EURO 0CR*
MEX PESO 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

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EURO 0CR
MEX PESO 0CR
US DOLLAR 0CR

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
		08/28/08	As of trade				
9/03/08	S	6,243,750.00	DB	17SEP08 USD/BRL	10,149,215.63	CR NDF 1.6255000	
9/04/08	B	9,690,000.00	CR	17DEC08 EUR/GBP	7,889,065.05	DB DELY .814145	
9/04/08	S	15,988,500.00	DB	17SEP08 EUR/USD	23,191,079.42	CR DELY 1.4504850	
9/04/08	S	5,814,000.00	DB	17DEC08 GBP/USD	10,211,709.60	CR DELY 1.7564000	
9/08/08	B	6,298,500.00	CR	17SEP08 EUR/USD	8,976,874.14	DB DELY 1.4252400	
9/08/08	B	9,690,000.00	CR	17SEP08 EUR/USD	13,839,742.50	DB DELY 1.4282500	
9/08/08	B	7,267,500.00	CR	17SEP08 USD/MXN	76,735,352.25	DB DELY 10.558700	

- - - - - 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	15,988,500.00	DB	17SEP08 EUR/USD	23,191,079.42	CR DELY 1.4504850	
9/08/08	B	6,298,500.00	CR	17SEP08 EUR/USD	8,976,874.14	DB DELY 1.4252400	
9/08/08	B	9,690,000.00	CR	17SEP08 EUR/USD	13,839,742.50	DB DELY 1.4282500	
Net		15,988,500.00	CR*		22,816,616.64	DB*	
9/08/08	B	7,267,500.00	CR	17SEP08 USD/MXN	76,735,352.25	DB DELY 10.558700	

- - - - - 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.							
9/03/08	S	6,243,750.00	DB	17SEP08 USD/BRL	10,149,215.63	CR NDF 1.6255000	
Net		644,182.76	DB*		0CR*		

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

	CURR	LONG	SHORT	NET
EUR	15,988,500.00	CR	15,988,500.00	DB 0CR*
USD	30,458,579.42	CR	29,060,366.64	DB 1,398,212.78
MXN		0CR	76,735,352.25	DB 76,735,352.25
BRL	10,149,215.63	CR	0CR	DB 10,149,215.63

- - - - - 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	15,988,500.00	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	MXN	76,735,352.25	CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD	644,182.76	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	8,976,874.14	CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	13,839,742.50	CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	6,298,500.00	DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	9,690,000.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	7,267,500.00	DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	23,191,079.42	DB
	Total Cash	EUR			0CR**
	Total Cash	MXN		76,735,352.25	CR**
	Total Cash	USD		6,997,780.02	DB**

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

EURO 0CR*
MEX PESO 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

- - 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.

3/18/08 S	8,880,736.17DB	17SEP08	USD/CNY	58,580,000.00CR	NDF	6.5963000
Net	323,664.68DB*			0CR*		
4/29/08 B	981,711.78CR	17SEP08	USD/CNY	6,710,000.00DB	NDF	6.8350000
Net	1,548.76CR*			0CR*		
5/07/08 B	955,162.85CR	17SEP08	USD/CNY	6,540,000.00DB	NDF	6.8470000
Net	167.43DB*			0CR*		
5/12/08 B	914,111.32CR	17SEP08	USD/CNY	6,290,000.00DB	NDF	6.8810000
Net	4,700.21DB*			0CR*		
5/19/08 S	657,023.06DB	17SEP08	USD/RUB	15,670,000.00CR	NDF	23.8500000
Net	42,472.29DB*			0CR*		
5/19/08 S	454,995.05DB	17SEP08	USD/TWD	13,800,000.00CR	NDF	30.330000
Net	24,672.93DB*			0CR*		
5/29/08 S	511,957.28DB	17SEP08	USD/INR	22,050,000.00CR	NDF	43.070000
Net	31,983.40DB*			0CR*		

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

USD	7,088,035.19CR	16,849,660.26DB	9,761,625.07DB*
HKD	5,610,000.00CR	0CR	5,610,000.00CR*
JPY	305,000,000CR	CR	305,000,000CR*
SGD	3,390,000.00CR	1,830,000.00DB	1,560,000.00CR*
EUR	60,000.00CR	1,600,630.72DB	1,540,630.72DB*
TRY	0CR	510,000.00DB	510,000.00DB*
AUD	80,000.00CR	0CR	80,000.00CR*
NZD	0CR	100,000.00DB	100,000.00DB*
HUF	10,000,000.00CR	0CR	10,000,000.00CR*
CNY	58,580,000.00CR	19,540,000.00DB	39,040,000.00CR*
RUB	15,670,000.00CR	0CR	15,670,000.00CR*
TWD	13,800,000.00CR	0CR	13,800,000.00CR*
INR	22,050,000.00CR	0CR	22,050,000.00CR*

- - - - - 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	96,022.67DB
9/09/08 CURRENCY RECEIVED	9/09/08 USD	96,022.67CR
9/17/08 CURRENCY RECEIVED	9/17/08 EUR	40,630.72CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	90,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	1,470,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 NZD	100,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	1,460,000.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 SGD	370,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 TRY	510,000.00CR
9/17/08 CURRENCY RECEIVED	9/17/08 USD	426,112.18CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	649,535.49CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	75,947.05CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	136,065.44CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	802,917.02CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	904,845.30CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	2,828,400.64CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	777,998.78CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	93,370.98CR
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 USD	75,868.00CR
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 AUD	80,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 EUR	60,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 HKD	5,020,000.00DB
9/17/08 CLS - CURRENCY RECEIVED	9/17/08 HKD	590,000.00DB
9/17/08 CURRENCY DELIVERED	9/17/08 HUF	10,000,000.00DB
9/17/08 CLS - CURRENCY DELIVERED	9/17/08 JPY	14,000,000DB

- - - - - 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**

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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 -----											
9/02/08	CLS - CURRENCY RECEIVED					9/02/08	CAD	26,250,000.00	CR		
9/02/08	CLS - CURRENCY DELIVERED					9/02/08	USD	25,000,000.00	DB		
9/03/08	CURRENCY RECEIVED					9/03/08	AUD	75,000.00	CR		
9/03/08	CLS - CURRENCY RECEIVED					9/03/08	AUD	16,000,000.00	CR		
9/03/08	CLS - CURRENCY RECEIVED					9/03/08	NZD	19,536,000.00	DB		
9/03/08	CURRENCY DELIVERED					9/03/08	USD	659,446.89	DB		
9/04/08	CLS - CURRENCY DELIVERED					9/04/08	CAD	20,168,500.00	CR		
9/04/08	CURRENCY RECEIVED					9/04/08	USD	290,000.00	CR		
9/04/08	CLS - CURRENCY DELIVERED					9/04/08	USD	19,000,000.00	DB		
9/09/08	CURRENCY RECEIVED					9/09/08	EUR	397,500.00	CR		
9/09/08	CLS - CURRENCY RECEIVED					9/09/08	EUR	22,500,000.00	CR		
9/09/08	CURRENCY RECEIVED					9/09/08	USD	1,601,250.00	CR		
9/09/08	CLS - CURRENCY DELIVERED					9/09/08	USD	102,600,000.00	CR		
9/09/08	CLS - CURRENCY RECEIVED					9/09/08	EUR	72,000,000.00	DB		
9/09/08	CLS - CURRENCY RECEIVED					9/09/08	GBP	18,173,250.00	DB		
9/09/08	CURRENCY DELIVERED					9/09/08	USD	1,466,250.00	DB		
9/10/08	CLS - CURRENCY DELIVERED					9/10/08	JPY	5,430,000,000	CR		
9/10/08	CURRENCY DELIVERED					9/10/08	USD	1,945,000.00	DB		
9/10/08	CLS - CURRENCY RECEIVED					9/10/08	USD	50,000,000.00	DB		
9/15/08	CURRENCY RECEIVED					9/15/08	USD	410,000.00	CR		
9/15/08	CURRENCY RECEIVED					9/15/08	USD	9,450,000.00	CR		
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	USD	50,873,700.00	CR		
9/15/08	CLS - CURRENCY RECEIVED					9/15/08	EUR	36,500,000.00	DB		
9/16/08	CURRENCY RECEIVED					9/16/08	EUR	247,500.00	CR		
9/16/08	CURRENCY RECEIVED					9/16/08	EUR	1,369,375.00	CR		
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	JPY	2,031,562,500	CR		
9/16/08	CLS - CURRENCY DELIVERED					9/16/08	EUR	13,750,000.00	DB		
							Total Cash	AUD	16,075,000.00	CR**	
							Total Cash	CAD	46,418,500.00	CR**	
							Total Cash	EUR	97,735,625.00	DB**	
							Total Cash	GBP	18,173,250.00	DB**	
							Total Cash	JPY	7,461,562,500	CR**	
							Total Cash	NZD	19,536,000.00	DB**	
							Total Cash	USD	67,154,253.11	CR**	
----- 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		
9/11/08	B	25,000,000.00	8DEC08	EUR	JPY	3,826,250,000		153.05000	424,487.25	CR	USD
Exp 12/04/08 10:00 NY Call/ Euro											USD
						Market Rate		1.80583			USD
						Net Market Value @		106.02401	424,487.25	CR	USD
9/11/08	B	25,000,000.00	8DEC08	EUR	JPY	3,826,250,000		153.05000	1,425,839.86	CR	USD
Exp 12/04/08 10:00 NY Put / Euro											USD
						Market Rate		6.06575			USD
						Net Market Value @		106.02401	1,425,839.86	CR	USD
9/05/08	S	150,000,000.00	10NOV08	EUR	USD	220,500,000.00		1.4700000	1,511,100.00	DB	USD
Exp 11/06/08 10:00 NY Call/ Euro											USD
						Market Rate		.0100740			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

The following information was obtained from the review of the records of the Department of Social Services, Division of Child Welfare, dated July 1, 1970:

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IR NUMBER	ACCOUNT
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- - - - - OPENING ACCOUNT BALANCES - - - - -

- - - - - 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 - - - - -

- - - - - 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 - - - - -

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

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

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

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

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

LBEX-LL 3371310

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

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			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

- - - - - 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

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

AUS DOLLAR	0CR
CAN DOLLAR	0CR
CZ KORUNA	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 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	15,885,056.12	CR 18MAR09	USD/CNY	107,850,000.00	DB NDF 6.7894000	
9/11/08	S	12,020,000.00	DB 17SEP08	AUD/USD	9,548,688.00	CR DELY .79440000	
9/11/08	B	500,000.00	CR 17SEP08	GBP/USD	875,700.00	DB DELY 1.7514000	
9/11/08	S	10,329,160.87	DB 17SEP08	USD/CAD	11,140,000.00	CR DELY 1.0785000	
9/11/08	B	21,454,716.10	CR 17SEP08	USD/JPY	2,286,000,000	DB DELY 106.55000	
9/11/08	B	7,947,386.64	CR 17SEP08	USD/SGD	11,480,000.00	DB DELY 1.4445000	
9/12/08	B	09/11/08 Trade cancelled		500,000.00	CR 17SEP08	GBP/USD 875,700.00	DB DELY 1.7514000
9/12/08	S	09/11/08 Trade cancelled		10,329,160.87	DB 17SEP08	USD/CAD 11,140,000.00	CR DELY 1.0785000
9/12/08	B	126,260.26	CR 17SEP08	EUR/CZK	3,100,000.00	DB DELY 24.552460	
9/12/08	B	543,285.20	CR 17SEP08	EUR/HUF	130,000,000.00	DB DELY 239.28500	
9/12/08	B	7,800,000.00	CR 17SEP08	EUR/USD	10,911,599.40	DB DELY 1.3989230	
9/12/08	B	8,040,000.00	CR 17SEP08	EUR/USD	11,257,784.88	DB DELY 1.4002220	
9/12/08	B	250,000.00	CR 17SEP08	GBP/USD	440,067.50	DB DELY 1.7602700	
9/12/08	B	250,000.00	CR 17SEP08	GBP/USD	441,992.50	DB DELY 1.7679700	
9/12/08	S	2,573,630.25	DB 17SEP08	USD/CAD	2,740,000.00	CR DELY 1.0646440	
9/12/08	S	2,580,841.34	DB 17SEP08	USD/CAD	2,750,000.00	CR DELY 1.0655440	
9/12/08	S	2,720,785.68	DB 17SEP08	USD/CAD	2,910,000.00	CR DELY 1.0695440	
9/12/08	S	2,561,360.48	DB 17SEP08	USD/CAD	2,740,000.00	CR DELY 1.0697440	
9/12/08	B	677,447.55	CR 17SEP08	USD/INR	31,000,000.00	DB NDF 45.760000	
9/12/08	B	1,397,379.92	CR 17SEP08	USD/INR	64,000,000.00	DB NDF 45.800000	
9/12/08	B	736,957.00	CR 17SEP08	USD/INR	33,760,000.00	DB NDF 45.810000	
9/12/08	B	679,790.40	CR 17SEP08	USD/MXN	7,200,000.00	DB DELY 10.591500	
9/12/08	B	1,434,368.22	CR 17SEP08	USD/MXN	15,200,000.00	DB DELY 10.597000	
9/12/08	B	677,742.74	CR 17SEP08	USD/MXN	7,200,000.00	DB DELY 10.623500	
9/12/08	B	1,796,728.97	CR 17SEP08	USD/RUB	46,140,000.00	DB NDF 25.6800000	
9/12/08	B	1,787,325.04	CR 17SEP08	USD/RUB	45,970,000.00	DB NDF 25.7200000	

- - - - - 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	
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US NON-SEGREGATED ACCOUNT

- - - - - OPENING 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 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
9/12/08	S	1,310,000.00	DB	17SEP08 AUD/USD	1,073,138.90	CR DELY .81919000	
9/12/08	B	1,010,000.00	CR	17SEP08 EUR/USD	1,433,016.28	DB DELY 1.4188280	
9/12/08	S	1,139,634.41	DB	17SEP08 USD/CAD	1,210,000.00	CR DELY 1.0617440	
9/12/08	B	1,571,508.28	CR	17SEP08 USD/JPY	169,000,000	DB DELY 107.54000	
9/12/08	B	1,337,792.64	CR	17SEP08 USD/JPY	144,000,000	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.							
5/13/08	S	1,457,938.48	DB	17SEP08 USD/JPY	150,000,000	CR DELY 102.88500	
5/16/08	B	1,310,000.00	CR	17SEP08 AUD/USD	1,227,260.40	DB DELY .93684000	
5/16/08	B	1,212,705.55	CR	17SEP08 USD/CAD	1,210,000.00	DB DELY .9977690	
5/21/08	S	560,000.00	DB	17SEP08 EUR/USD	875,924.00	CR DELY 1.5641500	
5/21/08	S	874,706.41	DB	17SEP08 USD/JPY	90,000,000	CR DELY 102.89166	
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	
9/12/08	S	1,310,000.00	DB	17SEP08 AUD/USD	1,073,138.90	CR DELY .81919000	
9/12/08	B	1,010,000.00	CR	17SEP08 EUR/USD	1,433,016.28	DB DELY 1.4188280	
9/12/08	S	1,139,634.41	DB	17SEP08 USD/CAD	1,210,000.00	CR DELY 1.0617440	
9/12/08	B	1,571,508.28	CR	17SEP08 USD/JPY	169,000,000	DB DELY 107.54000	
9/12/08	B	1,337,792.64	CR	17SEP08 USD/JPY	144,000,000	DB DELY 107.64000	
Net		2,909,300.92	CR*		313,000,000	DB*	

				Foreign Exchange Settlement Summary			
				CURR	LONG	SHORT	NET
	USD		6,775,569.12	CR	6,841,809.18	DB	66,240.06
	JPY		313,000,000	CR	313,000,000	DB	CR*
	AUD		1,310,000.00	CR	1,310,000.00	DB	0CR*
	CAD		1,210,000.00	CR	1,210,000.00	DB	0CR*
	EUR		1,010,000.00	CR	1,010,000.00	DB	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	66,240.06	CR
		Total Cash	USD	66,240.06	CR**

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

AUS DOLLAR 0CR*

CAN DOLLAR 0CR*

EURO 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

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- - - - - OPENING ACCOUNT BALANCES - - - - -											
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	
9/26/07	B	70,000.00	CR	19DEC07	NZD	USD	51,549.33	DB DELY	.7364190		
		09/20/07	As of trade								
9/26/07	B	276,931.60	CR	19DEC07	EUR	HUF	70,000,000.00	DB DELY	252.77000		
9/26/07	S	469,496.02	DB	19DEC07	EUR	PLN	1,770,000.00	CR DELY	3.7700000		
		09/10/07	As of trade								
9/26/07	B	239,606.10	CR	19DEC07	EUR	PLN	910,000.00	DB DELY	3.7979000		
9/26/07	B	4,840,890.78	CR	19DEC07	EUR	USD	6,730,000.00	DB DELY	1.3902400		
		09/19/07	As of trade								
9/26/07	S	908,788.41	DB	19DEC07	EUR	USD	1,270,000.00	CR DELY	1.3974650		
		09/18/07	As of trade								
9/26/07	B	411,607.33	CR	19DEC07	USD	ZAR	3,000,000.00	DB DELY	7.2885000		
9/27/07	S	790,244.99	DB	19DEC07	EUR	USD	1,120,000.00	CR DELY	1.4172820		
- - - - - CLOSING ACCOUNT BALANCES - - - - -											
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	
9/20/07	B	276,931.60	CR	19DEC07	EUR	HUF	70,000,000.00	DB DELY	252.77000	741.19DB USD	
		Net Present Value								741.19DB* USD	
		Undiscounted MTM								252.29186	132,409.08DB* HUF
		Undiscounted MTM In Base								749.97DB* USD	
9/20/07	S	469,496.02	DB	19DEC07	EUR	PLN	1,770,000.00	CR DELY	3.7700000	6,968.55DB USD	
9/10/07	B	239,606.10	CR	19DEC07	EUR	PLN	910,000.00	DB DELY	3.7979000	1,078.47CR USD	
Net		229,889.92	DB*					860,000.00	CR*		
		Net Present Value								5,890.08DB* USD	
		Undiscounted MTM								3.8100431	15,890.50DB* PLN
		Undiscounted MTM In Base								5,959.84DB* USD	
9/18/07	B	4,840,890.78	CR	19DEC07	EUR	USD	6,730,000.00	DB DELY	1.3902400	185,346.74CR USD	
9/19/07	S	908,788.41	DB	19DEC07	EUR	USD	1,270,000.00	CR DELY	1.3974650	28,306.30DB USD	
9/27/07	S	790,244.99	DB	19DEC07	EUR	USD	1,120,000.00	CR DELY	1.4172820	9,137.01DB USD	
Net		3,141,857.38	CR*					4,340,000.00	DB*		
		Net Present Value								147,903.43CR* USD	
		Undiscounted MTM								1.4289812	149,655.14CR* USD
9/26/07	B	70,000.00	CR	19DEC07	NZD	USD	51,549.33	DB DELY	.7364190	1,142.21CR USD	
		Net Present Value								1,142.21CR* USD	
		Undiscounted MTM								.7529295	1,155.74CR* USD
9/18/07	B	411,607.33	CR	19DEC07	USD	ZAR	3,000,000.00	DB DELY	7.2885000	19,745.18DB USD	
		Net Present Value								19,745.18DB* USD	
		Undiscounted MTM								6.9511000	138,876.29DB* ZAR
		Undiscounted MTM In Base								19,979.04DB* USD	
		Total FX Forward NPV								122,669.19CR* USD	
		Total FX Undiscounted MTM								124,122.03CR* 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 - - - - -											
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -											

Source: eDoc

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

**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 RECEIVED	9/17/08	USD	3,893.63CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	427,495.08CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	48,915.05CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	16,731.09CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	255,399.88CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	155,503.36CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	228,352.55CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	797,006.37CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	12,934.80CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	220,188.33CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	45,776.30CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	46,924.55CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	31,123.66CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	237,816.91CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	252,039.96CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	88,013.50CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	88,398.50CR
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	ZAR	100,000.00CR
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	AUD	50,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	EUR	871.28DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	20,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	170,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	EUR	180,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	GBP	50,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD	380,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	HKD	130,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	44,000,000DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	16,000,000DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	JPY	82,000,000DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD	350,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD	310,000.00DB
9/17/08	CLS - CURRENCY RECEIVED	9/17/08	SGD	300,000.00DB
9/17/08	CURRENCY DELIVERED	9/17/08	USD	9,678.94DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	293,467.49DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	387,677.40DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	65,409.77DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	186,636.80DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	12,365.22DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	186,636.80DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	195,968.65DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	177,338.06DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	84,017.92DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	149,211.97DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	158,419.53DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	186,462.80DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	422,699.85DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	156,415.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	194,449.90DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	79,440.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	ZAR	100,000.00DB
Total Cash			AUD	0CR**
Total Cash			EUR	871.28DB**
Total Cash			GBP	0CR**
Total Cash			HKD	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
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NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
CAN DOLLAR	0CR
C RENMINBI	0CR
CZ KORUNA	0CR
EURO	0CR
HK DOLLAR	0CR
HUN FORINT	0CR
J YEN	CR
SIN DOLLAR	0CR
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
9/10/08	B	2,403,747.02	CR 18MAR09	USD/CNY	16,320,000.00	DB NDF 6.7894000	
9/11/08	S	1,460,000.00	DB 17SEP08	AUD/USD	1,159,824.00	CR DELY .79440000	
9/11/08	B	560,000.00	CR 17SEP08	EUR/USD	780,640.00	DB DELY 1.3940000	
9/11/08	S	519,239.68	DB 17SEP08	USD/CAD	560,000.00	CR DELY 1.0785000	
9/11/08	S	2,159,398.06	DB 17SEP08	USD/CNY	14,780,000.00	CR NDF 6.8445000	
9/11/08	B	125,668.41	CR 17SEP08	USD/HKD	980,000.00	DB DELY 7.7983000	
9/11/08	S	124,610.59	DB 17SEP08	USD/SGD	180,000.00	CR DELY 1.4445000	
09/11/08		Trade cancelled					
9/12/08	S	1,460,000.00	DB 17SEP08	AUD/USD	1,159,824.00	CR DELY .79440000	
09/11/08		Trade cancelled					
9/12/08	S	2,159,398.06	DB 17SEP08	USD/CNY	14,780,000.00	CR NDF 6.8445000	
09/11/08		Trade cancelled					
9/12/08	B	125,668.41	CR 17SEP08	USD/HKD	980,000.00	DB DELY 7.7983000	
9/12/08	S	1,460,000.00	DB 17SEP08	AUD/USD	1,171,781.40	CR DELY .80259000	
9/12/08	B	28,510.38	CR 17SEP08	EUR/CZK	700,000.00	DB DELY 24.552460	
9/12/08	B	29,253.82	CR 17SEP08	EUR/HUF	7,000,000.00	DB DELY 239.28500	
9/12/08	B	125,689.37	CR 17SEP08	USD/HKD	980,000.00	DB DELY 7.7970000	
9/12/08	B	131,118.88	CR 17SEP08	USD/INR	6,000,000.00	DB NDF 45.760000	
9/12/08	B	262,008.74	CR 17SEP08	USD/INR	12,000,000.00	DB NDF 45.800000	
9/12/08	B	142,108.71	CR 17SEP08	USD/INR	6,510,000.00	DB NDF 45.810000	
9/12/08	B	121,359.22	CR 17SEP08	USD/JPY	13,000,000.00	DB DELY 107.12000	
9/12/08	B	242,673.14	CR 17SEP08	USD/JPY	26,000,000.00	DB DELY 107.14000	
9/12/08	B	802,538.27	CR 17SEP08	USD/JPY	86,000,000.00	DB DELY 107.16000	
9/12/08	B	214,492.21	CR 17SEP08	USD/JPY	23,000,000.00	DB DELY 107.23000	
9/12/08	B	270,371.06	CR 17SEP08	USD/JPY	29,000,000.00	DB DELY 107.26000	
9/12/08	B	214,332.31	CR 17SEP08	USD/JPY	23,000,000.00	DB DELY 107.31000	
9/12/08	B	268,691.59	CR 17SEP08	USD/RUB	6,900,000.00	DB NDF 25.6800000	
9/12/08	B	267,496.11	CR 17SEP08	USD/RUB	6,880,000.00	DB NDF 25.7200000	

- - - - - 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
099	
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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR 0CR
SWISSFRANC 0CR
EURO 0CR
HK DOLLAR 0CR
HUN FORINT 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	20,592,394.03	CR 18MAR09	USD/CNY	139,810,000.00	DB NDF 6.7894000	
9/11/08	S	1,214,113.52	DB 17SEP08	USD/CNY	8,310,000.00	CR NDF 6.8445000	
9/12/08	S	1,940,000.00	DB 17SEP08	AUD/USD	1,555,860.60	CR DELY .80199000	
9/12/08	B	1,645,280.10	CR 17SEP08	AUD/USD	1,320,000.00	DB DELY .80229500	
9/12/08	S	830,000.00	DB 17SEP08	EUR/AUD	1,446,711.58	CR DELY 1.743026	
9/12/08	S	553,008.37	DB 17SEP08	EUR/CHF	880,000.00	CR DELY 1.5912960	
9/12/08	B	129,552.63	CR 17SEP08	EUR/HUF	31,000,000.00	DB DELY 239.28500	
9/12/08	B	1,990,000.00	CR 17SEP08	EUR/USD	2,787,237.78	DB DELY 1.4006220	
9/12/08	B	12,682,088.63	CR 17SEP08	USD/HKD	98,900,000.00	DB DELY 7.7984000	
9/12/08	B	131,118.88	CR 17SEP08	USD/INR	6,000,000.00	DB NDF 45.760000	
9/12/08	B	262,008.74	CR 17SEP08	USD/INR	12,000,000.00	DB NDF 45.800000	
9/12/08	B	121,807.47	CR 17SEP08	USD/INR	5,580,000.00	DB NDF 45.810000	
9/12/08	B	3,440,880.27	CR 17SEP08	USD/JPY	369,000,000.00	DB DELY 107.24000	
9/12/08	B	357,476.64	CR 17SEP08	USD/RUB	9,180,000.00	DB NDF 25.6800000	
9/12/08	B	355,365.47	CR 17SEP08	USD/RUB	9,140,000.00	DB NDF 25.7200000	
9/12/08	B	1,807,997.61	CR 17SEP08	USD/SGD	2,600,000.00	DB DELY 1.4380550	
9/12/08	S	377,055.76	DB 17SEP08	USD/TRY	470,000.00	CR DELY 1.24650	
9/12/08	S	352,281.83	DB 17SEP08	USD/TRY	440,000.00	CR DELY 1.24900	
9/12/08	B	242,914.98	CR 17SEP08	USD/TWD	7,800,000.00	DB NDF 32.110000	
9/12/08	B	239,726.03	CR 17SEP08	USD/TWD	7,700,000.00	DB NDF 32.120000	

- - - - - 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.							
11/08/07	S	12,816,525.41	DB 17SEP08	USD/HKD	98,900,000.00	CR DELY 7.7166000	
5/13/08	B	1,430,000.00	CR 17SEP08	AUD/USD	1,327,034.28	DB DELY .92799600	
5/13/08	S	122,444.61	DB 17SEP08	EUR/HUF	31,000,000.00	CR DELY 253.17570	
5/13/08	S	3,586,528.65	DB 17SEP08	USD/JPY	369,000,000.00	CR DELY 102.88500	
5/13/08	B	1,643,644.63	CR 17SEP08	USD/SGD	2,240,000.00	DB DELY 1.3628250	

- - - - - 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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IR NUMBER	ACCOUNT
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US NON-SEGREGATED ACCOUNT

- - - - - OPENING 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
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
9/10/08	B	4,806,021.15	CR 18MAR09	USD/CNY	32,630,000.00DB NDF	6.7894000	
9/11/08	S	220,000.00	DB 17SEP08	EUR/USD	306,680.00CR DELY	1.3940000	
9/11/08	S	3,022,716.74	DB 17SEP08	USD/CAD	3,260,000.00CR DELY	1.0785000	
9/11/08	B	2,636,472.05	CR 17SEP08	USD/HKD	20,560,000.00DB DELY	7.7983000	
9/11/08	B	3,763,491.32	CR 17SEP08	USD/JPY	401,000,000DB DELY	106.55000	
9/12/08	S	09/11/08 Trade cancelled 3,022,716.74	DB 17SEP08	USD/CAD	3,260,000.00CR DELY	1.0785000	
9/12/08	B	09/11/08 Trade cancelled 2,636,472.05	CR 17SEP08	USD/HKD	20,560,000.00DB DELY	7.7983000	
9/12/08	B	09/11/08 Trade cancelled 3,763,491.32	CR 17SEP08	USD/JPY	401,000,000DB DELY	106.55000	
9/12/08	S	3,810,000.00	DB 17SEP08	AUD/USD	3,057,867.90CR DELY	.80259000	
9/12/08	B	89,604.06	CR 17SEP08	EUR/CZK	2,200,000.00DB DELY	24.552460	
9/12/08	B	100,298.81	CR 17SEP08	EUR/HUF	24,000,000.00DB DELY	239.28500	
9/12/08	B	260,000.00	CR 17SEP08	GBP/USD	457,670.20DB DELY	1.7602700	
9/12/08	B	270,000.00	CR 17SEP08	GBP/USD	477,351.90DB DELY	1.7679700	
9/12/08	S	760,817.70	DB 17SEP08	USD/CAD	810,000.00CR DELY	1.0646440	
9/12/08	S	750,790.21	DB 17SEP08	USD/CAD	800,000.00CR DELY	1.0655440	
9/12/08	S	794,731.21	DB 17SEP08	USD/CAD	850,000.00CR DELY	1.0695440	
9/12/08	S	747,842.47	DB 17SEP08	USD/CAD	800,000.00CR DELY	1.0697440	
9/12/08	B	2,636,911.63	CR 17SEP08	USD/HKD	20,560,000.00DB DELY	7.7970000	
9/12/08	B	240,384.62	CR 17SEP08	USD/INR	11,000,000.00DB NDF	45.760000	
9/12/08	B	480,349.34	CR 17SEP08	USD/INR	22,000,000.00DB NDF	45.800000	
9/12/08	B	273,521.07	CR 17SEP08	USD/INR	12,530,000.00DB NDF	45.810000	
9/12/08	B	233,383.12	CR 17SEP08	USD/JPY	25,000,000DB DELY	107.12000	
9/12/08	B	485,346.28	CR 17SEP08	USD/JPY	52,000,000DB DELY	107.14000	
9/12/08	B	1,623,740.19	CR 17SEP08	USD/JPY	174,000,000DB DELY	107.16000	
9/12/08	B	428,984.43	CR 17SEP08	USD/JPY	46,000,000DB DELY	107.23000	
9/12/08	B	531,418.98	CR 17SEP08	USD/JPY	57,000,000DB DELY	107.26000	
9/12/08	B	437,983.41	CR 17SEP08	USD/JPY	47,000,000DB DELY	107.31000	

- - - - - 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
099	
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US NON-SEGREGATED ACCOUNT

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

AUS DOLLAR	0CR
SWISSFRANC	0CR
C RENMINBI	0CR
EURO	0CR
POUND STG	0CR
J YEN	CR
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 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	742,333.64	CR 18MAR09	USD/CNY	5,040,000.00	DB NDF 6.7894000	
9/11/08	B	730,000.00	CR 17SEP08	EUR/USD	1,017,620.00	DB DELY 1.3940000	
9/11/08	B	2,280,000.00	CR 17SEP08	GBP/USD	3,993,192.00	DB DELY 1.7514000	
9/11/08	S	157,790.93	DB 17SEP08	USD/CNY	1,080,000.00	CR NDF 6.8445000	
9/11/08	B	1,651,806.66	CR 17SEP08	USD/JPY	176,000,000.00	DB DELY 106.55000	
9/12/08	B	09/11/08 Trade cancelled					
		730,000.00	CR 17SEP08	EUR/USD	1,017,620.00	DB DELY 1.3940000	
9/12/08	B	09/11/08 Trade cancelled					
		2,280,000.00	CR 17SEP08	GBP/USD	3,993,192.00	DB DELY 1.7514000	
9/12/08	S	09/11/08 Trade cancelled					
		157,790.93	DB 17SEP08	USD/CNY	1,080,000.00	CR NDF 6.8445000	
9/12/08	B	09/11/08 Trade cancelled					
		1,651,806.66	CR 17SEP08	USD/JPY	176,000,000.00	DB DELY 106.55000	
9/12/08	S	2,250,000.00	DB 17SEP08	AUD/USD	1,843,177.50	CR DELY .81919000	
9/12/08	S	640,905.18	DB 17SEP08	EUR/CHF	1,030,000.00	CR DELY 1.6071020	
9/12/08	B	730,000.00	CR 17SEP08	EUR/USD	1,035,744.44	DB DELY 1.4188280	
9/12/08	B	2,280,000.00	CR 17SEP08	GBP/USD	4,085,689.32	DB DELY 1.7919690	
9/12/08	B	383,450.40	CR 17SEP08	USD/INR	17,470,000.00	DB NDF 45.560000	
9/12/08	B	883,392.23	CR 17SEP08	USD/JPY	95,000,000.00	DB DELY 107.54000	
9/12/08	B	752,508.36	CR 17SEP08	USD/JPY	81,000,000.00	DB DELY 107.64000	
9/12/08	B	434,918.65	CR 17SEP08	USD/TWD	13,900,000.00	DB NDF 31.960000	
9/15/08	B	09/12/08 As of trade					
		1,190,000.00	CR 17SEP08	NZD/USD	793,027.90	DB DELY .6664100	
9/15/08	B	09/12/08 As of trade					
		790,234.11	CR 17SEP08	USD/SGD	1,130,000.00	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
- - - - - 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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- - - - - 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	S	42,000,000.00	DB	15SEP08 EUR/USD	58,413,600.00	CR DELY 1.3908000			
9/11/08	B	75,000,000.00	CR	15SEP08 EUR/USD	108,750,000.00	DB DELY 1.4500000			
9/11/08	B	60,000,000.00	CR	15SEP08 EUR/USD	89,910,000.00	DB DELY 1.4985000			
Net		93,000,000.00	CR*		140,246,400.00	DB*			
9/11/08	B	20,000,000.00	CR	15SEP08 GBP/USD	37,480,000.00	DB DELY 1.8740000			
9/11/08	S	10,000,000.00	DB	15SEP08 USD/SGD	14,090,000.00	CR DELY 1.4090000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	60,000,000.00	18SEP08	EUR/USD	83,100,000.00	1.3850000			
	Exp	9/16/08 10:00 NY Put /		Euro	Premium Amount	9/15/08	496,500.00	CR	USD
							Net Amount Due	USD	496,500.00
9/11/08	B	60,000,000.00	25SEP08	EUR/USD	84,630,000.00	1.4105000			
	Exp	9/23/08 10:00 NY Call/		Euro	Premium Amount	9/15/08	399,000.00	DB	USD
							Net Amount Due	USD	399,000.00
9/11/08	B	50,000,000.00	15OCT08	EUR/USD	69,700,000.00	1.3940000			
	Exp	10/13/08 10:00 NY Call/		Euro	Premium Amount	9/15/08	1,052,500.00	DB	USD
9/11/08	B	25,000,000.00	15OCT08	EUR/USD	34,862,500.00	1.3945000			
	Exp	10/13/08 10:00 NY Call/		Euro	Premium Amount	9/15/08	518,125.00	DB	USD
							Net Amount Due	USD	1,570,625.00
9/11/08	B	50,000,000.00	15OCT08	EUR/USD	69,700,000.00	1.3940000			
	Exp	10/13/08 10:00 NY Put /		Euro	Premium Amount	9/15/08	1,100,000.00	DB	USD
9/11/08	B	25,000,000.00	15OCT08	EUR/USD	34,862,500.00	1.3945000			
	Exp	10/13/08 10:00 NY Put /		Euro	Premium Amount	9/15/08	550,000.00	DB	USD
							Net Amount Due	USD	1,650,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	50,000,000.00	CR	16SEP08 USD/JPY	5,342,500,000	DB DELY 106.85000			
9/11/08	B	100,000,000.00	CR	16SEP08 USD/JPY	10,700,000,000	DB DELY 107.00000			
9/11/08	S	50,000,000.00	DB	16SEP08 USD/JPY	5,435,000,000	CR DELY 108.70000			
Net		100,000,000.00	CR*		10,607,500,000	DB*			
9/12/08	S	6,000,000.00	DB	16SEP08 EUR/USD	8,456,400.00	CR DELY 1.4094000			
9/12/08	S	25,000,000.00	DB	16SEP08 EUR/USD	38,412,500.00	CR DELY 1.5365000			
Net		31,000,000.00	DB*		46,868,900.00	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	20,000,000.00	19SEP08	EUR/USD	27,940,000.00	1.3970000			
	Exp	9/17/08 10:00 NY Put /		Euro	Premium Amount	9/16/08	95,500.00	CR	USD
							Net Amount Due	USD	95,500.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/08/08	S	14,700,000.00	DB	23SEP08 USD/TRY	18,057,480.00	CR TYPE 1.22840			
9/25/07	B	12,000,000.00	CR	29SEP08 USD/JPY	1,325,040,000	DB TYPE 110.42000			
2/29/08	S	24,000,000.00	DB	29SEP08 USD/CAD	23,553,600.00	CR TYPE .9814000			
8/27/08	S	2,500,000.00	DB	29SEP08 EUR/TRY	4,450,000.00	CR TYPE 1.78000			
9/26/07	S	26,800,000.00	DB	30SEP08 USD/JPY	2,973,192,000	CR TYPE 110.94000			
7/29/08	B	30,000,000.00	CR	30SEP08 USD/RUB	700,845,000.00	DB TYPE 23.3615000			
							Recap of Realized Gains/Losses	CHF	571,875.00
- - - - 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

The settlement amounts shown below are reflected in the closing cash balance for each currency.
Recap of Realized Gains/Losses EUR 621,250.00DB
Recap of Realized Gains/Losses USD 10,703,718.75DB

----- 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.

8/21/08 S	3,000,000.00DB	3SEP08	USD/BRL	4,854,000.00CR	NDF	1.6180000	
8/21/08 S	7,000,000.00DB	3SEP08	USD/BRL	11,333,000.00CR	NDF	1.6190000	
8/21/08 S	5,000,000.00DB	3SEP08	USD/BRL	8,100,000.00CR	NDF	1.6200000	
Net	140,112.58DB*			0CR*			
8/27/08 S	5,000,000.00DB	3SEP08	USD/BRL	8,120,000.00CR	NDF	1.6240000	
Net	31,815.96DB*			0CR*			
8/12/08 S	5,700,000.00DB	4SEP08	USD/KRW	5,900,640,000.00CR	NDF	1035.20000	
Net	420,730.07DB*			0CR*			
7/10/08 S	25,000,000.00DB	16SEP08	USD/KRW	25,090,000,000.00CR	NDF	1003.60000	
Net	2,314,647.38DB*			0CR*			
9/16/08 S	25,000,000.00DB	16SEP08	USD/KRW	25,048,750,000.00CR	NDF	1001.95000	
9/16/08 B	50,000,000.00CR	16SEP08	USD/KRW	51,980,000,000.00DB	NDF	1039.60000	
Net	649,864.37CR*			0CR*			

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

EUR	826,400,000.00CR	1,183,750,000.00DB	357,350,000.00DB*
CHF	494,989,800.00CR	334,504,750.00DB	160,485,050.00CR*
JPY	84,213,542,000CR	46,041,595,000DB	38,171,947,000CR*
USD	1,626,709,269.00CR	1,649,380,160.00DB	22,670,891.00DB*
TRY	46,107,480.00CR	6,301,000.00CR	52,408,480.00CR*
AUD	25,000,000.00CR	52,993,750.00DB	27,993,750.00DB*
MXN	0CR	195,716,325.00DB	195,716,325.00DB*
ZAR	0CR	151,725,000.00DB	151,725,000.00DB*
IDR	70,627,500,000.00CR	70,627,500,000.00CR	141,255,000,000.00CR*
GBP	82,097,500.00CR	62,097,500.00DB	20,000,000.00CR*
NZD	30,000,000.00CR	46,600,000.00DB	16,600,000.00DB*
SGD	14,090,000.00CR	0CR	14,090,000.00CR*
CAD	23,553,600.00CR	0CR	23,553,600.00CR*
RUB	0CR	700,845,000.00DB	700,845,000.00DB*
BRL	32,407,000.00CR	0CR	32,407,000.00CR*
KRW	56,039,390,000.00CR	51,980,000,000.00DB	4,059,390,000.00CR*

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

9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	25,000,000.00CR
9/02/08 CLS - CURRENCY DELIVERED	9/02/08 EUR	30,000,000.00CR
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 CHF	40,400,000.00DB
9/02/08 CLS - CURRENCY RECEIVED	9/02/08 JPY	4,830,000,000DB
9/03/08 CURRENCY RECEIVED	9/03/08 EUR	101,250.00CR
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 EUR	25,000,000.00CR
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 JPY	1,894,920,000CR
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 JPY	1,944,015,000CR
9/03/08 CURRENCY RECEIVED	9/03/08 USD	171,928.54CR
9/03/08 CLS - CURRENCY DELIVERED	9/03/08 USD	12,500,000.00CR
9/03/08 CLS - CURRENCY DELIVERED	9/03/08 CHF	40,200,000.00DB
9/03/08 CURRENCY DELIVERED	9/03/08 EUR	130,000.00DB
9/03/08 CURRENCY DELIVERED	9/03/08 EUR	291,000.00DB
9/03/08 CURRENCY DELIVERED	9/03/08 EUR	303,750.00DB
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 EUR	12,000,000.00DB
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 EUR	12,300,000.00DB
9/03/08 CLS - CURRENCY RECEIVED	9/03/08 JPY	1,314,375,000DB
9/04/08 CLS - CURRENCY DELIVERED	9/04/08 AUD	5,700,000.00CR

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

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9/11/08	CURRENCY RECEIVED	9/11/08	USD	494,250.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD	812,625.00CR
9/11/08	CURRENCY RECEIVED	9/11/08	USD	739,500.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	20,925,000.00CR
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	ZAR	75,705,000.00CR
9/11/08	CURRENCY DELIVERED	9/11/08	CHF	292,875.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	CHF	279,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	276,375.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	261,750.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	EUR	275,625.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	30,500,000.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	EUR	6,000,000.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08	NZD	30,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	10,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	10,350,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	53,690,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08	USD	38,350,000.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	16,733,850.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	CHF	83,250,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08	EUR	51,875.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	30,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	NZD	31,600,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	23,000,000.00CR
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	AUD	25,000,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08	EUR	16,875.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	EUR	10,500,000.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	JPY	2,489,750.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08	JPY	4,605,000.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08	USD	75,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	25,800,000.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	AUD	21,493,750.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	42,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	1,052,500.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	1,100,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	550,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	518,125.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD	399,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	10,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	37,480,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	14,985,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	74,925,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	108,750,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	15,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	12,500,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	10,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	50,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR	75,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	GBP	20,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08	SGD	14,090,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08	USD	496,500.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD	58,413,600.00DB
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	6,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR	25,000,000.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	5,342,500.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY	10,700,000.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	USD	2,314,647.38CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	USD	50,000,000.00CR

- - - - 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
EURO 0CR
INR RUPIAH 0CR
RINGGIT 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	B	24,737,393.29	2OCT08	USD/TWD	779,500,000.00	DB NDF 31.511000	
9/03/08	B	3,192,477.36	6OCT08	USD/MYR	11,000,000.00	DB NDF 3.4456000	
9/10/08	S	5,065,987.12	15SEP08	USD/IDR	47,215,000,000.00	CR NDF 9320.000	
9/10/08	B	5,025,545.50	14OCT08	USD/IDR	47,215,000,000.00	DB NDF 9395.000	
9/11/08	B	9,036,688.96	17OCT08	USD/KRW	10,000,000,000.00	DB NDF 1106.60000	

- - - - - 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.							
8/15/08	B	1,495,215.31	22SEP08	USD/MYR	5,000,000.00	DB TYPE 3.3440000	
8/27/08	B	5,433,010.97	22SEP08	USD/IDR	50,000,000,000.00	DB TYPE 9203.000	

- - - - - 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.							
8/15/08	B	24,859,895.52	2SEP08	USD/TWD	779,482,024.00	DB NDF 31.355000	
Net		137,979.12		CR*	0CR*		
8/01/08	B	6,744,328.63	5SEP08	USD/MYR	22,000,000.00	DB NDF 3.2620000	
Net		351,952.99		CR*	0CR*		
8/13/08	S	3,315,250.15	5SEP08	USD/MYR	11,000,000.00	CR NDF 3.3180000	
Net		119,062.33		DB*	0CR*		
8/11/08	B	7,703,082.75	15SEP08	USD/IDR	71,215,000,000.00	DB NDF 9245.000	
Net		159,919.95		CR*	0CR*		
8/13/08	S	2,608,695.65	15SEP08	USD/IDR	24,000,000,000.00	CR NDF 9200.000	
Net		66,592.06		DB*	0CR*		
9/10/08	S	5,065,987.12	15SEP08	USD/IDR	47,215,000,000.00	CR NDF 9320.000	
Net		64,927.91		DB*	0CR*		

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

CURR	LONG	SHORT	NET
USD	46,235,533.18	CR 10,989,932.92	DB 35,245,600.26
MYR	11,000,000.00	CR 27,000,000.00	DB 16,000,000.00
IDR	71,215,000,000.00	CR 121,215,000,000.00	DB 50,000,000,000.00
TWD	0CR	DB 779,482,024.00	DB 779,482,024.00

- - - - - 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	137,979.12	DB
9/02/08	MX 12562456 RG	9/02/08	EUR	476,800.00	DB
9/03/08	CURRENCY RECEIVED	9/03/08	EUR	476,800.00	CR
9/05/08	CURRENCY RECEIVED	9/05/08	USD	119,062.33	CR
9/05/08	CURRENCY DELIVERED	9/05/08	USD	351,952.99	DB
9/09/08	MX12635651 RG	9/09/08	AUD	673,750.00	CR
9/09/08	MX12782248 RG	9/09/08	AUD	160,000.00	CR
9/10/08	CURRENCY DELIVERED	9/10/08	AUD	673,750.00	DB
9/10/08	CURRENCY DELIVERED	9/10/08	AUD	160,000.00	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

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

AUS DOLLAR 0CR
SWISSFRANC 0CR
EURO 0CR
POUND STG 0CR
J YEN CR
NOR KRONE 0CR
POL ZLOTY 0CR
SW KRONA 0CR
US DOLLAR 0CR

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/02/08	S	15,000,000.00	28NOV08	AUD/JPY	1,332,750,000	88.850000	
		Exp 11/26/08 10:00 NY	Call/	Euro		9/04/08	
					Premium in Base @		364,871.67CR USD
9/02/08	S	15,000,000.00	28NOV08	AUD/JPY	1,332,750,000	88.850000	
		Exp 11/26/08 10:00 NY	Put /	Euro		9/04/08	
					Premium in Base @		364,871.67CR USD
		08/26/08	Trade expired				
9/03/08	B	42,000,000.00	5SEP08	AUD/USD	35,868,000.00	.85400000	
		Exp 9/03/08 10:00 NY	Call/	Euro		8/28/08	
		08/26/08	Trade expired				
9/03/08	B	42,000,000.00	5SEP08	AUD/USD	35,868,000.00	.85400000	
		Exp 9/03/08 10:00 NY	Put /	Euro		8/28/08	
9/03/08	B	2,500,000.00CR	5SEP08	AUD/JPY	226,125,000DB DELY	90.450000	
9/03/08	S	25,000,000.00	1SEP09	AUD/JPY	2,055,000,000	82.200000	
		Exp 8/28/09 10:00 NY	Call/	Euro		9/05/08	
					Premium in Base @		1,235,273.55CR USD
9/03/08	S	25,000,000.00	1SEP09	AUD/JPY	2,055,000,000	82.200000	
		Exp 8/28/09 10:00 NY	Put /	Euro		9/05/08	
					Premium in Base @		1,235,273.55CR USD
9/03/08	S	42,000,000.00DB	5SEP08	AUD/USD	35,868,000.00CR DELY	.85400000	
		08/04/08	Trade expired				
9/04/08	S	50,000,000.00	8SEP08	AUD/JPY	5,010,000,000	100.200000	
		Exp 9/04/08 10:00 NY	Call/	Euro		8/06/08	
		08/04/08	Trade expired				
9/04/08	S	50,000,000.00	8SEP08	AUD/JPY	5,010,000,000	100.200000	
		Exp 9/04/08 10:00 NY	Put /	Euro		8/06/08	
		08/07/08	Trade expired				
9/04/08	B	250,000,000.00	8SEP08	NOK/SEK	293,875,000.00	1.175500	
		Exp 9/04/08 10:00 NY	Call/	Euro		8/11/08	
		08/07/08	Trade expired				
9/04/08	B	250,000,000.00	8SEP08	NOK/SEK	293,875,000.00	1.175500	
		Exp 9/04/08 10:00 NY	Put /	Euro		8/11/08	
		08/20/08	Trade expired				
9/04/08	S	75,000,000.00	8SEP08	GBP/JPY	15,468,750,000	206.25000	

- - - - - 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									
9/11/08	CURRENCY RECEIVED					9/11/08	USD	62.14CR	
9/11/08	CURRENCY DELIVERED					9/11/08	CAD	26,816.82DB	
9/11/08	CURRENCY DELIVERED					9/11/08	CAD	265.86DB	
9/11/08	CURRENCY DELIVERED					9/11/08	CAD	66.48DB	
9/11/08	CURRENCY DELIVERED					9/11/08	CAD	66.48DB	
9/11/08	CURRENCY DELIVERED					9/11/08	USD	894.52DB	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	3,753.55CR	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	1,033.09CR	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	860.91CR	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	5,654.45CR	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	1,123.21CR	
9/12/08	CURRENCY RECEIVED					9/12/08	USD	292,803.70CR	
9/12/08	CURRENCY DELIVERED					9/12/08	CHF	332,742.13DB	
9/12/08	CURRENCY DELIVERED					9/12/08	EUR	800.98DB	
9/12/08	CURRENCY DELIVERED					9/12/08	GBP	2,139.63DB	
9/12/08	CURRENCY DELIVERED					9/12/08	GBP	588.89DB	
9/12/08	CURRENCY DELIVERED					9/12/08	GBP	490.74DB	
9/12/08	CURRENCY DELIVERED					9/12/08	GBP	3,223.38DB	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	15,000.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	EUR	3,000.00CR	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	393,312.50CR	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	112,558.32CR	
9/15/08	CURRENCY DELIVERED					9/15/08	GBP	224,750.00DB	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	20,926.50DB	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	4,185.30DB	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	4,188.00DB	
9/16/08	CURRENCY RECEIVED					9/16/08	EUR	3,000.00CR	
9/16/08	CURRENCY DELIVERED					9/16/08	EUR	80,750.64DB	
9/17/08	CURRENCY RECEIVED					9/17/08	USD	201,452.20CR	
9/17/08	CURRENCY DELIVERED					9/17/08	JPY	21,517,110DB	
							Total Cash	AUD	121,705.63CR**
							Total Cash	CAD	27,215.64DB**
							Total Cash	CHF	332,742.13DB**
							Total Cash	EUR	47,494.14DB**
							Total Cash	GBP	228,435.01DB**
							Total Cash	JPY	21,517,110DB**
							Total Cash	SEK	16,548.75CR**
							Total Cash	USD	882,450.16CR**
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								0CR*	
CAN DOLLAR								0CR*	
SWISSFRANC								0CR*	
EURO								0CR*	
POUND STG								0CR*	
J YEN								CR*	
NOR KRONE								.27CR*	
SW KRONA								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	
8/07/08	S	26,400,000.00	DB	11FEB09	EUR/USD	40,273,200.00	CR TYPE 1.5255000	2,942,958.61	CR USD
								Net Present Value	2,942,958.61CR* USD
								Undiscounted MTM	1.4123559 2987,004.24CR* USD
								Total FX Forward NPV	2,942,958.61CR* USD
								Total FX Undiscounted MTM	2,987,004.24CR* USD
								Total FX Long Option value	0CR* 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

----- 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.

8/07/08 S	59,994,750.00DB	11SEP08	GBP/USD	116,389,815.00CR	DELY	1.9400000
9/09/08 B	59,994,750.00CR	11SEP08	GBP/USD	105,611,758.16DB	DELY	1.7603500
8/08/08 B	155,000,000.00CR	12SEP08	EUR/USD	232,895,250.00DB	DELY	1.5025500
8/08/08 S	321,072,000.00DB	12SEP08	GBP/USD	615,581,713.44CR	DELY	1.9172700
9/02/08 S	50,000,000.00DB	12SEP08	EUR/USD	72,567,250.00CR	DELY	1.4513450
9/08/08 S	105,000,000.00DB	12SEP08	EUR/USD	149,859,150.00CR	DELY	1.4272300
9/10/08 B	321,072,000.00CR	12SEP08	GBP/USD	565,489,665.36DB	DELY	1.7612550
8/13/08 S	47,982,318.55DB	18SEP08	USD/SGD	67,300,000.00CR	DELY	1.4026000
9/02/08 B	47,007,054.55CR	18SEP08	USD/SGD	67,300,000.00DB	DELY	1.4317000

				Foreign Exchange Settlement Summary				
				CURR	LONG	SHORT	NET	
	EUR	762,000,000.00CR			762,000,000.00DB			0CR*
	USD	2,204,557,045.15CR			2,172,007,367.71DB		32,549,677.44CR*	
	GBP	531,066,750.00CR			531,066,750.00DB			0CR*
	SGD	101,276,250.00CR			101,276,250.00DB			0CR*

----- 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	12,471,680.00DB
9/04/08 CURRENCY RECEIVED	9/04/08 USD	17,604,393.48CR
9/08/08 CURRENCY RECEIVED	9/08/08 USD	11,743,600.00CR
9/11/08 CURRENCY DELIVERED	9/11/08 USD	10,778,056.84DB
9/12/08 CURRENCY DELIVERED	9/12/08 USD	39,623,198.08DB
9/18/08 CURRENCY RECEIVED	9/18/08 USD	975,264.00CR
	Total Cash USD	32,549,677.44DB**

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

EURO	.28CR*
POUND STG	.01DB*
SW KRONA	.41CR*
SIN DOLLAR	0CR*
US DOLLAR	0CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/10/08 S		109,000,000.00DB	2OCT08	EUR/USD	152,956,430.00CR TYPE	1.4032700	477,353.70DB USD
8/28/08 B		109,000,000.00CR	2OCT08	EUR/USD	160,339,000.00DB TYPE	1.4710000	6,904,191.08DB USD
Net		0CR*			7,382,570.00DB*		
					Net Present Value		7,381,544.78DB* USD
					Undiscounted MTM	1.4076500	7382,570.00DB* USD
8/28/08 S		150,000,000.00DB	2OCT08	GBP/USD	273,900,000.00CR TYPE	1.8260000	7,254,492.42CR USD
					Net Present Value		7,254,492.42CR* USD
					Undiscounted MTM	1.7776300	7255,500.00CR* USD
9/09/08 S		59,994,750.00DB	14OCT08	GBP/USD	105,350,781.00CR TYPE	1.7560000	1,393,858.19DB USD
					Net Present Value		1,393,858.19DB* USD
					Undiscounted MTM	1.7792712	1396,149.83DB* USD
12/18/07 S		100,000,000.00DB	22DEC08	USD/CNY	682,300,000.00CR TYPE	6.8230000	1,605,078.09DB 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

----- 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.

8/07/08	S	59,994,750.00	DB	11SEP08 GBP/USD	116,389,815.00	CR DELY 1.9400000	
9/09/08	B	59,994,750.00	CR	11SEP08 GBP/USD	105,611,758.16	DB DELY 1.7603500	
8/08/08	B	155,000,000.00	CR	12SEP08 EUR/USD	232,895,250.00	DB DELY 1.5025500	
8/08/08	S	321,072,000.00	DB	12SEP08 GBP/USD	615,581,713.44	CR DELY 1.9172700	
9/02/08	S	50,000,000.00	DB	12SEP08 EUR/USD	72,567,250.00	CR DELY 1.4513450	
9/08/08	S	105,000,000.00	DB	12SEP08 EUR/USD	149,859,150.00	CR DELY 1.4272300	
9/10/08	B	321,072,000.00	CR	12SEP08 GBP/USD	565,489,665.36	DB DELY 1.7612550	
8/13/08	S	47,982,318.55	DB	18SEP08 USD/SGD	67,300,000.00	CR DELY 1.4026000	
9/02/08	B	47,007,054.55	CR	18SEP08 USD/SGD	67,300,000.00	DB DELY 1.4317000	

Foreign Exchange Settlement Summary				NET		
CURR	LONG	SHORT				
EUR	762,000,000.00	CR	762,000,000.00	DB	OCR*	
USD	2,204,557,045.15	CR	2,172,007,367.71	DB	32,549,677.44	CR*
GBP	531,066,750.00	CR	531,066,750.00	DB	OCR*	
SGD	101,276,250.00	CR	101,276,250.00	DB	OCR*	

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

9/02/08	CURRENCY DELIVERED	9/02/08	USD	12,471,680.00	DB	
9/04/08	CURRENCY RECEIVED	9/04/08	USD	17,604,393.48	CR	
9/08/08	CURRENCY RECEIVED	9/08/08	USD	11,743,600.00	CR	
9/11/08	CURRENCY DELIVERED	9/11/08	USD	10,778,056.84	DB	
9/12/08	CURRENCY DELIVERED	9/12/08	USD	39,623,198.08	DB	
9/18/08	CURRENCY RECEIVED	9/18/08	USD	975,264.00	CR	
Total Cash				USD	32,549,677.44	DB**

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

EURO	.28	CR*
POUND STG	.01	DB*
SW KRONA	.41	CR*
SIN DOLLAR	0	CR*
US DOLLAR	0	CR*

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

Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value		
9/10/08	S	109,000,000.00	DB	2OCT08 EUR/USD	152,956,430.00	CR TYPE 1.4032700	477,353.70	DB	USD
8/28/08	B	109,000,000.00	CR	2OCT08 EUR/USD	160,339,000.00	DB TYPE 1.4710000	6,904,191.08	DB	USD
Net				0CR*	7,382,570.00	DB*			
					Net Present Value		7,381,544.78	DB*	USD
					Undiscounted MTM	1.4076500	7382,570.00	DB*	USD
8/28/08	S	150,000,000.00	DB	2OCT08 GBP/USD	273,900,000.00	CR TYPE 1.8260000	7,254,492.42	CR	USD
					Net Present Value		7,254,492.42	CR*	USD
					Undiscounted MTM	1.7776300	7255,500.00	CR*	USD
9/09/08	S	59,994,750.00	DB	14OCT08 GBP/USD	105,350,781.00	CR TYPE 1.7560000	1,393,858.19	DB	USD
					Net Present Value		1,393,858.19	DB*	USD
					Undiscounted MTM	1.7792712	1396,149.83	DB*	USD
12/18/07	S	100,000,000.00	DB	22DEC08 USD/CNY	682,300,000.00	CR TYPE 6.8230000	1,605,078.09	DB	USD

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Confidential Treatment Requested by Barclays

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.						
Net						Net Present Value
		7,400,000.00CR*		1,143,713,680DB*		
9/08/08	S	2,320,415.46DB	11SEP08	USD/CHF	2,600,000.00CR DELY	1.1204890
9/08/08	S	1,692,063.95DB	11SEP08	USD/CHF	1,900,000.00CR DELY	1.1228890
9/08/08	S	3,550,225.48DB	11SEP08	USD/CHF	4,000,000.00CR DELY	1.1266890
9/08/08	S	1,505,637.28DB	11SEP08	USD/CHF	1,700,000.00CR DELY	1.1290900
Net		9,068,342.17DB*		10,200,000.00CR*		
9/08/08	B	623,389.32CR	11SEP08	USD/MXN	6,500,000.00DB DELY	10.426871
9/08/08	S	1,157,399.37DB	11SEP08	USD/NOK	6,500,000.00CR DELY	5.6160390
8/27/08	B	2,900,000.00CR	12SEP08	EUR/PLN	9,660,427.80DB DELY	3.3311820
8/29/08	B	100,000.00CR	12SEP08	EUR/PLN	335,012.80DB DELY	3.3501280
8/29/08	B	1,300,000.00CR	12SEP08	EUR/PLN	4,360,175.30DB DELY	3.3539810
Net		1,400,000.00CR*		4,695,188.10DB*		
9/01/08	B	8,045,752.26CR	12SEP08	USD/CAD	8,600,000.00DB DELY	1.0688870
9/01/08	S	1,295,233.72DB	12SEP08	USD/JPY	140,000,000CR DELY	108.08860
9/01/08	S	3,500,391.03DB	12SEP08	USD/JPY	380,000,000CR DELY	108.55930
Net		4,795,624.75DB*		520,000,000CR*		
9/02/08	B	6,270,014.92CR	12SEP08	USD/CAD	6,700,000.00DB DELY	1.0685780
9/02/08	B	5,798,809.37CR	12SEP08	USD/CAD	6,200,000.00DB DELY	1.0691850
9/02/08	B	5,421,320.75CR	12SEP08	USD/CAD	5,800,000.00DB DELY	1.0698500
Net		17,490,145.04CR*		18,700,000.00DB*		
9/02/08	S	2,315,786.16DB	12SEP08	USD/JPY	250,000,000CR DELY	107.95470
9/02/08	S	13,137,783.90DB	12SEP08	USD/JPY	1,420,000,000CR DELY	108.08520
Net		15,453,570.06DB*		1,670,000,000CR*		
9/03/08	S	8,939,935.61DB	12SEP08	USD/JPY	970,000,000CR DELY	108.50190
9/04/08	B	1,300,000.00CR	12SEP08	EUR/PLN	4,397,870.10DB DELY	3.3829770
9/05/08	B	1,000,000.00CR	12SEP08	EUR/PLN	3,434,228.00DB DELY	3.4342280
8/12/08	S	293,887.15DB	15SEP08	USD/MXN	3,000,000.00CR DELY	10.208000
8/12/08	S	244,807.63DB	15SEP08	USD/MXN	2,500,000.00CR DELY	10.212100
Net		538,694.78DB*		5,500,000.00CR*		
8/15/08	S	3,900,000.00DB	15SEP08	EUR/CHF	6,268,111.20CR DELY	1.6072080
8/15/08	S	2,700,000.00DB	15SEP08	EUR/CHF	4,340,538.90CR DELY	1.6076070
8/15/08	S	5,900,000.00DB	15SEP08	EUR/CHF	9,486,079.00CR DELY	1.6078100
8/15/08	S	7,300,000.00DB	15SEP08	EUR/CHF	11,738,473.00CR DELY	1.6080100
8/15/08	S	10,800,000.00DB	15SEP08	EUR/CHF	17,399,707.20CR DELY	1.6110840
Net		30,600,000.00DB*		49,232,909.30CR*		
8/18/08	S	2,000,000.00DB	15SEP08	EUR/CHF	3,221,018.00CR DELY	1.6105090
8/18/08	S	3,300,000.00DB	15SEP08	EUR/CHF	5,317,936.80CR DELY	1.6114960
8/18/08	S	1,200,000.00DB	15SEP08	EUR/CHF	1,934,769.60CR DELY	1.6123080
Net		6,500,000.00DB*		10,473,724.40CR*		
8/19/08	S	1,500,000.00DB	15SEP08	EUR/CHF	2,412,975.00CR DELY	1.6086500
8/19/08	S	4,600,000.00DB	15SEP08	EUR/CHF	7,401,289.60CR DELY	1.6089760
8/19/08	S	3,900,000.00DB	15SEP08	EUR/CHF	6,276,168.60CR DELY	1.6092740
8/19/08	S	1,100,000.00DB	15SEP08	EUR/CHF	1,770,530.30CR DELY	1.6095730
Net		11,100,000.00DB*		17,860,963.50CR*		
8/20/08	S	2,997,795.78DB	15SEP08	USD/MXN	30,500,000.00CR DELY	10.174142
8/20/08	B	83,186.44CR	15SEP08	USD/TRY	100,000.00DB DELY	1.20211
8/25/08	S	1,336,645.99DB	15SEP08	USD/TRY	1,600,000.00CR DELY	1.19702

- - - - 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.										
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	

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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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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.						
9/03/08	B	328,034.48	CR	15SEP08 USD/TRY	400,000.00	DB DELY 1.21938
Net		1,151,497.24	CR*		1,400,000.00	DB*
9/04/08	B	100,000.00	CR	15SEP08 EUR/CHF	159,009.30	DB DELY 1.5900930
9/04/08	B	100,000.00	CR	15SEP08 EUR/CHF	159,019.30	DB DELY 1.5901930
9/04/08	S	18,700,000.00	DB	15SEP08 EUR/CHF	29,915,306.30	CR DELY 1.5997490
9/04/08	S	3,500,000.00	DB	15SEP08 EUR/CHF	5,600,126.00	CR DELY 1.6000360
9/04/08	S	18,400,000.00	DB	15SEP08 EUR/CHF	29,446,440.00	CR DELY 1.6003500
9/04/08	S	4,100,000.00	DB	15SEP08 EUR/CHF	6,565,502.20	CR DELY 1.6013420
Net		44,500,000.00	DB*		71,209,345.90	CR*
9/05/08	S	3,300,000.00	DB	15SEP08 EUR/CHF	5,233,654.80	CR DELY 1.5859560
9/05/08	S	8,200,000.00	DB	15SEP08 EUR/CHF	13,024,535.60	CR DELY 1.5883580
9/05/08	S	12,600,000.00	DB	15SEP08 EUR/CHF	20,017,078.20	CR DELY 1.5886570
Net		24,100,000.00	DB*		38,275,268.60	CR*
9/05/08	S	3,500,000.00	DB	15SEP08 EUR/USD	4,982,638.50	CR DELY 1.4236110
9/05/08	S	6,400,000.00	DB	15SEP08 EUR/USD	9,119,430.40	CR DELY 1.4249110
9/05/08	S	6,400,000.00	DB	15SEP08 EUR/USD	9,127,750.40	CR DELY 1.4262110
9/05/08	S	4,900,000.00	DB	15SEP08 EUR/USD	6,988,923.90	CR DELY 1.4263110
9/05/08	S	6,900,000.00	DB	15SEP08 EUR/USD	9,856,698.30	CR DELY 1.4285070
Net		28,100,000.00	DB*		40,075,441.50	CR*
9/05/08	B	190,600.53	CR	15SEP08 USD/MXN	2,000,000.00	DB DELY 10.493150
9/05/08	B	95,265.77	CR	15SEP08 USD/MXN	1,000,000.00	DB DELY 10.496950
9/05/08	B	95,251.36	CR	15SEP08 USD/MXN	1,000,000.00	DB DELY 10.498538
9/05/08	B	142,864.79	CR	15SEP08 USD/MXN	1,500,000.00	DB DELY 10.499438
9/05/08	B	142,336.08	CR	15SEP08 USD/MXN	1,500,000.00	DB DELY 10.538438
Net		666,318.53	CR*		7,000,000.00	DB*
9/08/08	B	95,956.40	CR	15SEP08 USD/MXN	1,000,000.00	DB DELY 10.421400
9/08/08	B	47,924.13	CR	15SEP08 USD/MXN	500,000.00	DB DELY 10.433157
Net		143,880.53	CR*		1,500,000.00	DB*
9/09/08	B	47,701.41	CR	15SEP08 USD/MXN	500,000.00	DB DELY 10.481871
9/09/08	B	760,896.47	CR	15SEP08 USD/MXN	8,000,000.00	DB DELY 10.513914
9/09/08	B	142,630.69	CR	15SEP08 USD/MXN	1,500,000.00	DB DELY 10.516671
Net		951,228.57	CR*		10,000,000.00	DB*
9/10/08	B	7,100,000.00	CR	15SEP08 EUR/USD	9,954,434.30	DB DELY 1.4020330
9/10/08	B	6,300,000.00	CR	15SEP08 EUR/USD	8,835,957.90	DB DELY 1.4025330
9/10/08	B	2,500,000.00	CR	15SEP08 EUR/USD	3,509,392.50	DB DELY 1.4037570
9/10/08	B	7,700,000.00	CR	15SEP08 EUR/USD	10,815,674.10	DB DELY 1.4046330
9/10/08	B	4,000,000.00	CR	15SEP08 EUR/USD	5,618,932.00	DB DELY 1.4047330
Net		27,600,000.00	CR*		38,734,390.80	DB*
8/29/08	B	100,000.00	CR	16SEP08 GBP/USD	181,802.00	DB DELY 1.8180200
9/02/08	B	3,100,000.00	CR	16SEP08 GBP/USD	5,513,396.50	DB DELY 1.7785150
9/02/08	B	3,250,000.00	CR	16SEP08 GBP/USD	5,784,057.50	DB DELY 1.7797100
9/02/08	B	3,850,000.00	CR	16SEP08 GBP/USD	6,878,113.55	DB DELY 1.7865230
Net		10,200,000.00	CR*		18,175,567.55	DB*
9/03/08	B	5,150,000.00	CR	16SEP08 GBP/USD	9,121,865.40	DB DELY 1.7712360
9/03/08	B	3,850,000.00	CR	16SEP08 GBP/USD	6,822,746.70	DB DELY 1.7721420
9/03/08	B	3,050,000.00	CR	16SEP08 GBP/USD	5,405,637.00	DB DELY 1.7723400
9/03/08	B	4,050,000.00	CR	16SEP08 GBP/USD	7,178,207.85	DB DELY 1.7723970
9/03/08	B	3,350,000.00	CR	16SEP08 GBP/USD	5,939,697.40	DB DELY 1.7730440
9/03/08	S	3,100,000.00	DB	16SEP08 GBP/USD	5,504,003.50	CR DELY 1.7754850
9/03/08	S	4,300,000.00	DB	16SEP08 GBP/USD	7,643,185.50	CR DELY 1.7774850
Net		12,050,000.00	CR*		21,320,965.35	DB*
9/03/08	S	16,796,005.13	DB	16SEP08 USD/JPY	1,820,000,000	CR DELY 108.35910
9/03/08	S	14,486,187.84	DB	16SEP08 USD/JPY	1,570,000,000	CR DELY 108.37910
9/03/08	S	3,318,675.85	DB	16SEP08 USD/JPY	360,000,000	CR DELY 108.47700
Net		34,600,868.82	DB*		3,750,000,000	CR*

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
9/02/08	B	424,406.01	CR	30SEP08 USD/HUF	70,000,000.00	DB TYPE 164.93640	
9/02/08	B	181,838.24	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 164.98180	
9/02/08	B	423,903.82	CR	30SEP08 USD/HUF	70,000,000.00	DB TYPE 165.13180	
9/02/08	B	120,863.16	CR	30SEP08 USD/HUF	20,000,000.00	DB TYPE 165.47640	
9/02/08	B	120,826.65	CR	30SEP08 USD/HUF	20,000,000.00	DB TYPE 165.52640	
9/02/08	B	301,993.64	CR	30SEP08 USD/HUF	50,000,000.00	DB TYPE 165.56640	
Net		2,059,485.31	CR*		340,000,000.00	DB*	
9/03/08	B	362,030.27	CR	30SEP08 USD/HUF	60,000,000.00	DB TYPE 165.73200	
9/03/08	B	480,850.14	CR	30SEP08 USD/HUF	80,000,000.00	DB TYPE 166.37200	
9/03/08	B	659,939.29	CR	30SEP08 USD/HUF	110,000,000.00	DB TYPE 166.68200	
Net		1,502,819.70	CR*		250,000,000.00	DB*	
9/04/08	B	182,150.58	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 164.69890	
9/04/08	B	121,315.86	CR	30SEP08 USD/HUF	20,000,000.00	DB TYPE 164.85890	
9/04/08	B	181,885.53	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 164.93890	
9/04/08	B	181,775.33	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 165.03890	
9/04/08	B	60,405.51	CR	30SEP08 USD/HUF	10,000,000.00	DB TYPE 165.54780	
9/04/08	B	181,019.72	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 165.72780	
9/04/08	B	417,769.03	CR	30SEP08 USD/HUF	70,000,000.00	DB TYPE 167.55670	
Net		1,326,321.56	CR*		220,000,000.00	DB*	
9/05/08	B	356,019.70	CR	30SEP08 USD/HUF	60,000,000.00	DB TYPE 168.53000	
9/08/08	B	234,708.31	CR	30SEP08 USD/HUF	40,000,000.00	DB TYPE 170.42430	
9/09/08	B	117,960.28	CR	30SEP08 USD/HUF	20,000,000.00	DB TYPE 169.54860	
9/10/08	B	175,743.94	CR	30SEP08 USD/HUF	30,000,000.00	DB TYPE 170.70290	

----- 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.							
8/18/08	B	150,015.00	CR	15SEP08 USD/MYR	500,000.00	DB NDF 3.3330000	
Net		5,872.93	CR*		0CR*		

				Foreign Exchange Settlement Summary		
				CURR	LONG	SHORT
						NET
	NZD	22,068,184.80	CR		28,717,670.90	DB
	USD	1,965,530,243.71	CR		1,220,955,050.98	DB
	EUR	738,000,000.00	CR		1,303,100,000.00	DB
	CAD	19,969,316.60	CR		50,500,000.00	DB
	GBP	497,435,703.40	CR		555,137,922.00	DB
	CHF	557,015,411.10	CR		302,984,112.30	DB
	JPY	75,546,843,385	CR		52,882,454,715	DB
	NOK	434,409,472.40	CR		432,962,381.80	DB
	AUD	9,800,000.00	CR		29,285,201.20	DB
	HUF	255,434,520.00	CR		2,357,505,500.00	DB
	SEK	87,390,737.00	CR		241,155,027.70	DB
	ILS	500,000.00	CR		22,000,000.00	DB
	CZK	19,768,840.00	CR		222,875,085.00	DB
	ZAR	35,000,000.00	CR		18,500,000.00	DB
	PLN	1,300,000.00	CR		72,287,714.00	DB
	MXN	44,000,000.00	CR		616,000,000.00	DB
	TRY	7,100,000.00	CR		9,100,000.00	DB
	SGD	13,200,000.00	CR		92,400,000.00	DB
	MYR		0CR		500,000.00	DB

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

9/02/08	CLS - CURRENCY RECEIVED			9/02/08	CHF	1,700,000.00	CR
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Confidential Treatment Requested by Barclays

Source: eDoc

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**FUTURES/FOREIGN EXCHANGE
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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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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value
9/03/08	B	1,152,797.88CR	11SEP08	USD/MXN	12,000,000.00DB DELY	10.409457	
9/03/08	B	96,122.19CR	15SEP08	USD/MXN	1,000,000.00DB DELY	10.403425	
9/03/08	B	48,056.88CR	15SEP08	USD/MXN	500,000.00DB DELY	10.404338	
9/03/08	B	48,032.99CR	15SEP08	USD/MXN	500,000.00DB DELY	10.409512	
9/03/08	B	48,004.40CR	15SEP08	USD/MXN	500,000.00DB DELY	10.415712	
9/03/08	B	48,010.22CR	22SEP08	USD/MXN	500,000.00DB DELY	10.414450	
9/03/08	B	47,953.77CR	22SEP08	USD/MXN	500,000.00DB DELY	10.426709	
9/03/08	B	730,181.27CR	29SEP08	USD/PLN	1,700,000.00DB DELY	2.3281890	
9/03/08	B	771,770.02CR	29SEP08	USD/PLN	1,800,000.00DB DELY	2.3323010	
9/03/08	B	812,555.78CR	29SEP08	USD/PLN	1,900,000.00DB DELY	2.3383010	
9/03/08	B	170,757.66CR	29SEP08	USD/PLN	400,000.00DB DELY	2.3425010	
9/03/08	B	1,067,144.29CR	29SEP08	USD/PLN	2,500,000.00DB DELY	2.3427010	
9/03/08	B	852,987.23CR	29SEP08	USD/PLN	2,000,000.00DB DELY	2.3447010	
9/03/08	B	1,108,410.66CR	29SEP08	USD/PLN	2,600,000.00DB DELY	2.3457010	
9/03/08	B	553,945.56CR	29SEP08	USD/PLN	1,300,000.00DB DELY	2.3468010	
9/03/08	B	610,432.78CR	22SEP08	USD/SEK	4,000,000.00DB DELY	6.55272800	
9/03/08	B	2,862,834.61CR	22SEP08	USD/SGD	4,100,000.00DB DELY	1.4321470	
9/03/08	B	1,876,966.90CR	22SEP08	USD/SGD	2,700,000.00DB DELY	1.4384910	
9/03/08	B	823,462.76CR	15SEP08	USD/TRY	1,000,000.00DB DELY	1.21438	
9/03/08	B	328,034.48CR	15SEP08	USD/TRY	400,000.00DB DELY	1.21938	
9/03/08	B	247,479.63CR	3OCT08	USD/TRY	300,000.00DB DELY	1.21222	
9/03/08	B	328,752.44CR	3OCT08	USD/TRY	400,000.00DB DELY	1.21672	
9/03/08	B	164,173.82CR	3OCT08	USD/TRY	200,000.00DB DELY	1.21822	
9/03/08	B	1,885,213.45CR	3OCT08	USD/TRY	2,300,000.00DB DELY	1.22002	
9/03/08	B	2,281,222.60CR	3OCT08	USD/TRY	2,800,000.00DB DELY	1.22741	
9/04/08	S	500,000.00DB	10SEP08	AUD/JPY	45,413,400CR DELY	90.826800	
9/04/08	S	3,400,000.00DB	17SEP08	AUD/USD	2,842,417.00CR DELY	.83600500	
9/04/08	B	100,000.00CR	15SEP08	EUR/CHF	159,009.30DB DELY	1.5900930	
9/04/08	B	100,000.00CR	15SEP08	EUR/CHF	159,019.30DB DELY	1.5901930	
9/04/08	S	18,700,000.00DB	15SEP08	EUR/CHF	29,915,306.30CR DELY	1.5997490	
9/04/08	S	3,500,000.00DB	15SEP08	EUR/CHF	5,600,126.00CR DELY	1.6000360	
9/04/08	S	18,400,000.00DB	15SEP08	EUR/CHF	29,446,440.00CR DELY	1.6003500	
9/04/08	S	4,100,000.00DB	15SEP08	EUR/CHF	6,565,502.20CR DELY	1.6013420	
9/04/08	B	8,500,000.00CR	16SEP08	EUR/GBP	6,901,175.50DB DELY	.811903	
9/04/08	B	19,400,000.00CR	11SEP08	EUR/JPY	2,990,725,340DB DELY	154.16110	
9/04/08	B	20,000,000.00CR	11SEP08	EUR/JPY	3,084,222,000DB DELY	154.21110	
9/04/08	B	16,300,000.00CR	11SEP08	EUR/JPY	2,527,820,300DB DELY	155.08100	
9/04/08	B	1,700,000.00CR	11SEP08	EUR/NOK	13,638,353.70DB DELY	8.0225610	
9/04/08	B	1,600,000.00CR	11SEP08	EUR/NOK	12,841,841.60DB DELY	8.0261510	
9/04/08	B	1,700,000.00CR	11SEP08	EUR/NOK	13,645,974.80DB DELY	8.0270440	
9/04/08	B	100,000.00CR	11SEP08	EUR/NOK	803,005.00DB DELY	8.0300500	
9/04/08	B	1,300,000.00CR	12SEP08	EUR/PLN	4,397,870.10DB DELY	3.3829770	

- - - - 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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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		5,000,000.00	DB
9/16/08	CURRENCY DELIVERED				9/16/08	USD		21,232.58	DB
					Total Cash	AUD		14,300,000.00	CR**
					Total Cash	CAD		9,383,400.00	DB**
					Total Cash	CHF		5,345,496.00	CR**
					Total Cash	EUR		125,350,000.00	DB**
					Total Cash	GBP		900,000.00	DB**
					Total Cash	JPY		8,682,364,600	CR**
					Total Cash	MXN		88,784,100.00	CR**
					Total Cash	USD		76,018,259.42	CR**
----- C L O S I N G A C C O U N T B A L A N C E S -----									
AUS DOLLAR								40,000,000.00	DB*
CAN DOLLAR								60,000,000.00	CR*
SWISSFRANC								35,000,000.00	DB*
EURO									0CR*
POUND STG								90,000,000.00	DB*
IND RUPEE									0CR*
J YEN								2,402,100.00	DB*
MEX PESO								500,000,000.00	DB*
US DOLLAR								259,120,964.75	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	
7/22/08	S	8,000,000.00	DB	8OCT08 AUD/USD	7,732,800.00	CR TYPE	.96660000	1,400,621.40	CR USD
								Net Present Value	1,400,621.40
								Undiscounted MTM	.79136670 1401,866.40
7/22/08	B	20,000,000.00		8OCT08 AUD/USD	19,570,000.00		.97850000		USD
		Exp 10/03/08 10:00 NY		Call/					
				Euro				Market Rate	.00000000 USD
3/13/08	B	1,450,000.00	CR	9DEC08 AUD/USD	1,309,785.00	DB TYPE	.90330000	164,823.15	DB USD
								Net Present Value	164,823.15
								Undiscounted MTM	.78874790 166,100.54
3/13/08	B	5,000,000.00		9DEC08 AUD/USD	4,255,000.00		.85100000	343,845.00	CR USD
		Exp 12/05/08 10:00 NY		Put /					USD
				Euro				Market Rate	.06876900 USD
8/26/08	S	6,000,000.00	DB	7OCT08 EUR/USD	8,751,600.00	CR TYPE	1.4586000	300,155.53	CR USD
8/08/08	S	10,000,000.00	DB	7OCT08 EUR/USD	15,121,000.00	CR TYPE	1.5121000	1,034,869.40	CR USD
7/29/08	S	6,600,000.00	DB	7OCT08 EUR/USD	10,269,072.00	CR TYPE	1.5559200	972,015.07	CR USD
7/22/08	B	4,000,000.00	CR	7OCT08 EUR/USD	6,316,000.00	DB TYPE	1.5790000	681,352.78	DB USD
Net		18,600,000.00	DB*		27,825,672.00	CR*			
								Net Present Value	1,625,687.22
								Undiscounted MTM	1.4085376 1626,872.64
7/22/08	S	25,000,000.00		7OCT08 EUR/USD	41,400,000.00		1.6560000		USD
		Exp 10/03/08 10:00 NY		Call/					
				Euro				Market Rate	.00000000 USD
8/26/08	S	30,000,000.00		7OCT08 EUR/USD	42,465,000.00		1.4155000	483,480.00	DB USD
		Exp 10/03/08 10:00 NY		Put /					USD
				Euro				Market Rate	.0161160 USD
8/08/08	S	30,000,000.00		7OCT08 EUR/USD	44,565,000.00		1.4855000	2,297,040.00	DB USD
		Exp 10/03/08 10:00 NY		Put /					USD
				Euro				Market Rate	.0765680 USD
7/29/08	S	20,000,000.00		7OCT08 EUR/USD	30,610,000.00		1.5305000	2,428,140.00	DB 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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Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value		
9/09/08	B	5,000,000.00	CR 11SEP08	USD/JPY	534,000,000	DB DELY 106.80000			
09/02/08 Trade abandoned									
9/10/08	S	200,000.00	20OCT08	USD/MXN	200,000.00	1.000000			
	Exp	9/30/08 12:30	NY	/Put Euro		9/04/08			
09/04/08 Trade expired									
9/10/08	B	5,000,000.00	12SEP08	USD/MXN	52,750,000.00	10.550000			
	Exp	9/10/08 12:30	NY	/Put Euro		9/08/08			
09/09/08 Trade cancelled									
9/10/08	B	5,000,000.00	CR 11SEP08	USD/JPY	534,000,000	DB DELY 106.80000			
9/10/08	S	2,450,000.00	DB 12SEP08	USD/JPY	264,257,000	CR DELY 107.86000			
9/10/08	S	5,000,000.00	16SEP08	USD/JPY	539,000,000	107.80000			
	Exp	9/11/08 10:00	NY	/Call Euro		9/12/08			
9/10/08	B	5,000,000.00	CR 12SEP08	USD/MXN	52,750,000.00	DB DELY 10.550000			
09/09/08 As of trade									
9/10/08	B	5,000,000.00	CR 12SEP08	USD/JPY	534,000,000	DB DELY 106.80000			
09/10/08 Trade expired									
9/11/08	S	5,000,000.00	16SEP08	USD/JPY	539,000,000	107.80000			
	Exp	9/11/08 10:00	NY	/Call Euro		9/12/08			
9/11/08	S	3,000,000.00	18SEP08	AUD/JPY	252,000,000	84.000000			
	Exp	9/16/08 10:00	NY	Put / Euro		9/16/08			
9/11/08	S	6,000,000.00	DB 16SEP08	USD/JPY	636,900,000	CR DELY 106.15000			
9/11/08	B	5,000,000.00	CR 16SEP08	USD/JPY	539,000,000	DB DELY 107.80000			
08/01/08 Trade expired									
9/16/08	S	5,000,000.00	18SEP08	USD/INR	212,500,000.00	42.500000			
	Exp	9/16/08 10:00	NY	/Call Euro		8/04/08			
09/04/08 Trade expired									
9/16/08	B	5,000,000.00	18SEP08	USD/MXN	52,750,000.00	10.550000			
	Exp	9/16/08 12:30	NY	/Put Euro		9/08/08			
09/11/08 Trade expired									
9/16/08	S	3,000,000.00	18SEP08	AUD/JPY	252,000,000	84.000000			
	Exp	9/16/08 10:00	NY	Put / Euro	Premium Amount	9/16/08	21,232.58	CR	USD
						Net Amount Due	USD	21,232.58	CR*
Recap of Confirm Activity									
						Total P&L On Confirmations	USD	464,757.58	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 - - - - -									
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	S	10,000,000.00	9SEP08	GBP/USD	18,510,000.00	1.8510000			
	Exp	9/05/08 10:00	NY	Call/ Euro	Premium Amount	9/02/08	53,750.00	CR	USD
						Net Amount Due	USD	53,750.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/29/08	B	3,000,000.00	CR 2SEP08	USD/JPY	325,350,000	DB DELY 108.45000			
- - - - - 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.										
9/11/08	B	410,000.00	CR	15SEP08	AUD/USD		326,790.50	DB DELY	.79705000	
9/11/08	S	140,000.00	DB	15SEP08	AUD/USD		111,741.00	CR DELY	.79815000	
Net		600,000.00	CR*				477,701.40	DB*		
9/11/08	B	100,000.00	CR	15SEP08	EUR/AUD		175,525.00	DB DELY	1.755250	
9/11/08	S	300,000.00	DB	15SEP08	EUR/CAD		448,356.00	CR DELY	1.4945200	
9/11/08	S	260,000.00	DB	15SEP08	EUR/CAD		391,123.20	CR DELY	1.5043200	
Net		560,000.00	DB*				839,479.20	CR*		
9/11/08	B	300,000.00	CR	15SEP08	EUR/GBP		238,890.00	DB DELY	.796300	
9/11/08	S	200,000.00	DB	15SEP08	EUR/GBP		159,338.00	CR DELY	.796690	
Net		100,000.00	CR*				79,552.00	DB*		
9/11/08	S	630,000.00	DB	15SEP08	EUR/USD		876,519.00	CR DELY	1.3913000	
9/11/08	S	240,000.00	DB	15SEP08	EUR/USD		335,625.60	CR DELY	1.3984400	
Net		870,000.00	DB*				1,212,144.60	CR*		
9/11/08	S	1,700,000.00	DB	15SEP08	GBP/USD		2,969,832.00	CR DELY	1.7469600	
9/11/08	S	280,000.00	DB	15SEP08	NZD/USD		180,390.00	CR DELY	.6442500	
9/11/08	S	130,000.00	DB	15SEP08	NZD/USD		83,964.40	CR DELY	.6458800	
9/11/08	S	1,200,000.00	DB	15SEP08	NZD/USD		775,104.00	CR DELY	.6459200	
9/11/08	S	220,000.00	DB	15SEP08	NZD/USD		142,157.40	CR DELY	.6461700	
9/11/08	S	1,000,000.00	DB	15SEP08	NZD/USD		646,620.00	CR DELY	.6466200	
9/11/08	B	120,000.00	CR	15SEP08	NZD/USD		78,001.20	DB DELY	.6500100	
9/11/08	B	160,000.00	CR	15SEP08	NZD/USD		104,046.40	DB DELY	.6502900	
9/11/08	S	220,000.00	DB	15SEP08	NZD/USD		143,506.00	CR DELY	.6523000	
9/11/08	S	940,000.00	DB	15SEP08	NZD/USD		614,045.60	CR DELY	.6532400	
9/11/08	S	1,000,000.00	DB	15SEP08	NZD/USD		653,330.00	CR DELY	.6533300	
9/11/08	B	260,000.00	CR	15SEP08	NZD/USD		169,962.00	DB DELY	.6537000	
Net		4,450,000.00	DB*				2,887,107.80	CR*		
9/11/08	S	100,000.00	DB	15SEP08	USD/CHF		113,790.00	CR DELY	1.1379000	
9/11/08	B	100,000.00	CR	15SEP08	USD/CHF		113,868.00	DB DELY	1.1386800	
9/11/08	B	320,000.00	CR	15SEP08	USD/CHF		364,576.00	DB DELY	1.1393000	
9/11/08	B	640,000.00	CR	15SEP08	USD/CHF		730,284.80	DB DELY	1.1410700	
Net		960,000.00	CR*				1,094,938.80	DB*		
9/11/08	S	130,000.00	DB	15SEP08	USD/HUF		22,609,600.00	CR DELY	173.92000	
9/11/08	S	1,510,000.00	DB	15SEP08	USD/MXN		16,126,196.00	CR DELY	10.679600	
9/11/08	S	2,030,000.00	DB	15SEP08	USD/SGD		2,926,245.00	CR DELY	1.4415000	
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/11/08	S	1,000,000.00		15SEP09	EUR/GBP		888,000.00		.888000	
	Exp	9/11/09 10:00	NY	Call/	Euro		Premium Amount	9/15/08		5,975.00CR GBP
										Net Amount Due GBP 5,975.00CR*
9/11/08	B	1,000,000.00		15SEP09	EUR/GBP		735,000.00		.735000	
	Exp	9/11/09 10:00	NY	Put /	Euro		Premium Amount	9/15/08		5,800.00DB GBP
										Net Amount Due GBP 5,800.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.										
9/12/08	B	100,000.00	CR	15SEP08	USD/CAD		106,795.00	DB DELY	1.0679500	
9/11/08	B	2,150,000.00	CR	16SEP08	AUD/JPY		181,591,150	DB DELY	84.461000	
9/11/08	S	240,000.00	DB	16SEP08	AUD/JPY		20,371,680	CR DELY	84.882000	
9/11/08	B	8,370,000.00	CR	16SEP08	AUD/JPY		712,387,440	DB DELY	85.112000	
Net		10,280,000.00	CR*				873,606,910	DB*		
9/11/08	S	1,700,000.00	DB	16SEP08	CHF/JPY		158,317,600	CR DELY	93.128000	
- - - - - 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 -----									
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	440,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	440,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	100,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	100,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	100,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	900,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	EUR	300,000.00CR		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	GBP	1,500,000.00CR		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	GBP	260,000.00CR		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	GBP	1,200,000.00CR		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	438,762.50CR		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	AUD	175,566.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	CAD	151,028.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	CAD	450,108.00DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	GBP	250,000.00DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	GBP	353,126.40DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	12,899,850DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	12,331,020DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	66,462,440DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	15,204,000DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	9,532,300DB		
9/12/08	CLS	-	CURRENCY	DELIVERED	9/12/08	JPY	136,750,500DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	140,000.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	620,000.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	232,899.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	2,638,095.00DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	457,381.60DB		
9/12/08	CLS	-	CURRENCY	RECEIVED	9/12/08	USD	2,111,880.00DB		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	AUD	140,000.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	AUD	130,000.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	AUD	140,000.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	AUD	175,525.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	CAD	106,795.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	CHF	364,576.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	CHF	113,868.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	CHF	730,284.80CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	EUR	240,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	EUR	200,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	EUR	300,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	EUR	260,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	EUR	630,000.00CR		
9/15/08	CURRENCY		RECEIVED		9/15/08	GBP	5,800.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	GBP	1,700,000.00CR		
9/15/08	CLS	-	CURRENCY	DELIVERED	9/15/08	GBP	238,890.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	940,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	1,000,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	220,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	220,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	130,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	280,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	1,000,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	NZD	1,200,000.00CR		
9/15/08	CURRENCY		RECEIVED		9/15/08	USD	130,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	USD	2,030,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	USD	100,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	USD	1,510,000.00CR		
9/15/08	CLS	-	CURRENCY	RECEIVED	9/15/08	USD	169,962.00CR		
----- 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

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

SWISSFRANC	0CR
C RENMINBI	0CR
J YEN	CR
NOR KRONE	0CR
SW KRONA	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	S	19,415,590.72	15SEP08	USD/RUB	500,000,000.00	CR NDF 25.7525000	
9/10/08	B	9,673,513.83	14OCT08	USD/RUB	250,108,700.00	DB NDF 25.8550000	
9/11/08	S	9,648.89	17DEC08	USD/BRL	18,000.00	CR NDF 1.8655000	
9/11/08	B	350.01	12SEP08	USD/CHF	399.50	DB DELY 1.1414000	
9/11/08	S	66,925.03	30SEP08	USD/CHF	76,328.00	CR DELY 1.1405000	
9/11/08	B	255,758.22	12SEP08	USD/JPY	27,238,250	DB DELY 106.50000	
9/11/08	S	228,915.91	12SEP08	USD/NOK	1,340,760.46	CR DELY 5.8570000	
9/11/08	B	30,657.47	12SEP08	USD/SEK	210,218.25	DB DELY 6.85700000	
9/15/08	S	300,000,000.00	17SEP08	EUR/CHF	477,000,000.00	1.5900000	
		Exp 9/15/08 10:00 NY Put /		Euro		12/13/07	
		01/02/08 Trade expired					
9/15/08	S	155,000,000.00	17SEP08	EUR/CHF	246,450,000.00	1.5900000	
		Exp 9/15/08 10:00 NY Put /		Euro		1/04/08	

- - - - - 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.							
9/11/08	B	350.01	12SEP08	USD/CHF	399.50	DB DELY 1.1414000	
9/11/08	B	255,758.22	12SEP08	USD/JPY	27,238,250	DB DELY 106.50000	
9/11/08	S	228,915.91	12SEP08	USD/NOK	1,340,760.46	CR DELY 5.8570000	
9/11/08	B	30,657.47	12SEP08	USD/SEK	210,218.25	DB DELY 6.85700000	
11/13/07	B	5,142,200.81	22SEP08	USD/CNY	35,645,736.00	DB TYPE 6.9320000	
9/11/08	S	66,925.03	30SEP08	USD/CHF	76,328.00	CR TYPE 1.1405000	

- - 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.							
8/27/08	S	11,078,640.23	11SEP08	USD/RUB	273,753,200.00	CR NDF 24.7100000	
Net		371,227.85				DB*	
9/10/08	S	19,415,590.72	15SEP08	USD/RUB	500,000,000.00	CR NDF 25.7525000	
Net		76,294.81				CR*	
7/25/08	S	2,574,682.51	16SEP08	USD/RUB	60,112,400.00	CR NDF 23.3475000	
Net		213,935.87				DB*	

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

CURR	LONG	SHORT	NET
USD	5,428,966.51	33,364,754.40	27,935,787.89

- - - - - 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

Foreign Exchange Settlement Summary									
		CURR	LONG		SHORT		NET		
	CHF	76,328.00CR		399.50DB		75,928.50CR*			
	JPY			27,238,250DB		27,238,250DB*			
	NOK	1,340,760.46CR		0CR		1,340,760.46CR*			
	SEK			210,218.25DB		210,218.25DB*			
	CNY			35,645,736.00DB		35,645,736.00DB*			
	RUB	833,865,600.00CR		0CR		833,865,600.00CR*			
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	371,227.85CR			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	CHF	399.50CR			
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY	27,238,250CR			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	SEK	210,218.25CR			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	228,915.91CR			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	NOK	1,340,760.46DB			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	255,758.22DB			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	30,657.47DB			
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD	350.01DB			
9/15/08	CURRENCY DELIVERED			9/15/08	USD	76,294.81DB			
				Total Cash	CHF	399.50CR**			
				Total Cash	JPY	27,238,250CR**			
				Total Cash	NOK	1,340,760.46DB**			
				Total Cash	SEK	210,218.25CR**			
				Total Cash	USD	237,083.25CR**			
CLOSING ACCOUNT BALANCES									
SWISSFRANC		76,328.00CR*							
C RENMINBI		35,645,736.00DB*							
J YEN		0CR*							
NOR KRONE		0CR*							
SW KRONA		0CR*							
US DOLLAR		4,861,339.91CR*							
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	S	9,648.89DB	17DEC08	USD/BRL	18,000.00CR TYPE	1.8655000	323.53DB	USD	
					Net Present Value		323.53DB*	USD	
					Undiscounted MTM	1.9308018	630.09DB*	BRL	
					Undiscounted MTM In Base		326.34DB*	USD	
1/10/08	S	100,000,000.00	10NOV08	USD/JPY	11,500,000,000	115.00000	72,882.07DB	USD	
		Exp 11/06/08 10:00 NY		/Put Euro				USD	
					Market Rate	.07751		USD	
					Net Market Value @	106.02401	72,882.07DB	USD	
1/10/08	B	300,000,000.00	10NOV08	USD/JPY	36,000,000,000	120.00000	15,598.57CR	USD	
		Exp 11/06/08 10:00 NY		/Put Euro				USD	
					Market Rate	.00552		USD	
					Net Market Value @	106.02401	15,598.57CR	USD	
9/10/08	B	9,673,513.83CR	14OCT08	USD/RUB	250,108,700.00DB TYPE	25.8550000	73,899.44DB	USD	
					Net Present Value		73,899.44DB*	USD	
					Undiscounted MTM	25.6586620	1899,278.28DB*	RUB	
					Undiscounted MTM In Base		74,020.94DB*	USD	
					Total FX Forward NPV		74,222.97DB*	USD	
					Total FX Undiscounted MTM		74,347.28DB*	USD	
					Total FX Long Option value		15,598.57CR*	USD	
					Total FX Short Option Value		72,882.07DB*	USD	
					Net FX Option Value		57,283.50DB*	USD	
Foreign Exchange Position Delta Summary									
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.									
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	5,000,000.00	CR	16SEP08 USD/CHF	5,667,500.00	DB DELY 1.1335000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	138,000,000.00		14OCT08 USD/CHF	144,900,000.00	1.0500000			
		Exp 10/10/08 10:00	NY	/Call Euro	Premium Amount	9/16/08	79,350.00	DB	USD
							Net Amount Due	USD	79,350.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	30,000,000.00	CR	17SEP08 CHF/JPY	2,883,000,000.00	DB DELY 96.100000			
							Recap of Realized Gains/Losses	AUD	742,625.00
							Recap of Realized Gains/Losses	CHF	915,375.00
							Recap of Realized Gains/Losses	EUR	228,000.00
							Recap of Realized Gains/Losses	GBP	2,712,500.00
							Recap of Realized Gains/Losses	USD	79,350.00
- - - - - Foreign Exchange Settlement Summary - - - - -									
		CURR			LONG	SHORT	NET		
		EUR	148,000,000.00	CR	110,000,000.00	DB	38,000,000.00	CR	*
		USD	128,378,000.00	CR	123,510,000.00	DB	4,868,000.00	CR	*
		GBP	175,000,000.00	CR		0CR	175,000,000.00	CR	*
		AUD	163,000,000.00	CR	142,000,000.00	DB	21,000,000.00	CR	*
		JPY	20,381,500,000.00	CR	45,626,950,000.00	DB	25,245,450,000.00	DB	*
		NOK	250,000,000.00	CR		0CR	250,000,000.00	CR	*
		SEK		0CR	293,875,000.00	DB	293,875,000.00	DB	*
		CHF	69,900,000.00	DB	52,667,500.00	DB	122,567,500.00	DB	*
		PLN		0CR	111,136,000.00	DB	111,136,000.00	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 RECEIVED					9/02/08	EUR	2,346,000.00	CR
9/02/08	CURRENCY RECEIVED					9/02/08	EUR	2,346,000.00	CR
9/02/08	CURRENCY DELIVERED					9/02/08	GBP	2,712,500.00	DB
9/04/08	CURRENCY DELIVERED					9/04/08	AUD	461,250.00	DB
9/04/08	CURRENCY DELIVERED					9/04/08	AUD	461,250.00	DB
9/05/08	CLS - CURRENCY DELIVERED					9/05/08	AUD	42,000,000.00	CR
9/05/08	CLS - CURRENCY RECEIVED					9/05/08	JPY	226,125,000.00	CR
9/05/08	CURRENCY DELIVERED					9/05/08	AUD	1,561,562.50	DB
9/05/08	CURRENCY DELIVERED					9/05/08	AUD	1,561,562.50	DB
9/05/08	CLS - CURRENCY DELIVERED					9/05/08	AUD	2,500,000.00	DB
9/05/08	CLS - CURRENCY RECEIVED					9/05/08	USD	35,868,000.00	DB
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	JPY	15,468,750,000.00	CR
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	JPY	5,010,000,000.00	CR
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	SEK	293,875,000.00	CR
9/08/08	CLS - CURRENCY RECEIVED					9/08/08	AUD	50,000,000.00	DB
9/08/08	CLS - CURRENCY DELIVERED					9/08/08	GBP	75,000,000.00	DB
9/08/08	CLS - CURRENCY DELIVERED					9/08/08	NOK	250,000,000.00	DB
9/09/08	CLS - CURRENCY DELIVERED					9/09/08	CHF	2,000,000.00	CR
9/09/08	CLS - CURRENCY DELIVERED					9/09/08	JPY	907,200,000.00	CR
9/09/08	CURRENCY DELIVERED					9/09/08	CHF	235,125.00	DB
9/09/08	CURRENCY DELIVERED					9/09/08	CHF	235,125.00	DB
9/09/08	CURRENCY DELIVERED					9/09/08	EUR	2,460,000.00	DB
9/09/08	CURRENCY DELIVERED					9/09/08	EUR	2,460,000.00	DB
9/09/08	CLS - CURRENCY RECEIVED					9/09/08	EUR	6,000,000.00	DB
9/09/08	CLS - CURRENCY DELIVERED					9/09/08	JPY	192,000,000.00	DB
9/10/08	CURRENCY RECEIVED					9/10/08	AUD	1,651,500.00	CR
9/10/08	CURRENCY RECEIVED					9/10/08	AUD	1,651,500.00	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
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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									
9/10/08	CLS - CURRENCY DELIVERED					9/10/08	JPY	942,375,000	CR
9/10/08	CURRENCY RECEIVED					9/10/08	PLN	111,136,000.00	CR
9/10/08	CLS - CURRENCY DELIVERED					9/10/08	AUD	10,500,000.00	DB
9/10/08	CURRENCY DELIVERED					9/10/08	CHF	222,562.50	DB
9/10/08	CURRENCY DELIVERED					9/10/08	CHF	222,562.50	DB
9/10/08	CURRENCY DELIVERED					9/10/08	EUR	32,000,000.00	DB
9/10/08	CURRENCY DELIVERED					9/10/08	EUR	641,720.00	DB
9/16/08	CURRENCY RECEIVED					9/16/08	USD	79,350.00	CR
Total Cash						AUD		21,742,625.00	DB**
Total Cash						CHF		1,084,625.00	CR**
Total Cash						EUR		38,869,720.00	DB**
Total Cash						GBP		77,712,500.00	DB**
Total Cash						JPY		22,362,450,000	CR**
Total Cash						NOK		250,000,000.00	DB**
Total Cash						PLN		111,136,000.00	CR**
Total Cash						SEK		293,875,000.00	CR**
Total Cash						USD		35,788,650.00	DB**
CLOSING ACCOUNT BALANCES									
AUS DOLLAR								0	CR*
SWISSFRANC		24,332,500.00						0	CR*
EURO								0	CR*
POUND STG								0	CR*
J YEN		2,883,000,000						0	DB*
NOR KRONE								0	CR*
POL ZLOTY								0	CR*
SW KRONA								0	CR*
US DOLLAR		5,000,000.00						0	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
9/08/08	B	60,000,000.00	5NOV08	AUD/JPY		5,400,000,000		90.000000	118,220.32
		Exp 11/03/08	10:00	NY	Call/				USD
					Euro				USD
						Market Rate		.209553	USD
						Net Market Value @		106.02401	118,220.32
									USD
9/08/08	B	60,000,000.00	5NOV08	AUD/JPY		5,400,000,000		90.000000	3,714,805.27
		Exp 11/03/08	10:00	NY	Put /				USD
					Euro				USD
						Market Rate		6.584740	USD
						Net Market Value @		106.02401	3,714,805.27
									USD
9/02/08	S	15,000,000.00	28NOV08	AUD/JPY		1,332,750,000		88.850000	77,741.19
		Exp 11/26/08	10:00	NY	Call/				USD
					Euro				USD
						Market Rate		.551205	USD
						Net Market Value @		106.02401	77,741.19
									USD
9/02/08	S	15,000,000.00	28NOV08	AUD/JPY		1,332,750,000		88.850000	868,719.00
		Exp 11/26/08	10:00	NY	Put /				USD
					Euro				USD
						Market Rate		6.159449	USD
						Net Market Value @		106.02401	868,719.00
									USD
9/03/08	S	25,000,000.00	1SEP09	AUD/JPY		2,055,000,000		82.200000	859,948.90
		Exp 8/28/09	10:00	NY	Call/				USD
					Euro				USD
						Market Rate		3.658360	USD
						Net Market Value @		106.02401	859,948.90
									USD
9/03/08	S	25,000,000.00	1SEP09	AUD/JPY		2,055,000,000		82.200000	1,463,262.31
		Exp 8/28/09	10:00	NY	Put /				USD
					Euro				USD
						Market Rate		6.224952	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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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	1,881,486.97	DB	12SEP08 USD/CZK	32,800,000.00	CR DELY 17.433020	
9/11/08	B	100,000.00	CR	15SEP08 EUR/USD	139,650.00	DB DELY 1.3965000	
9/11/08	S	500,000.00	DB	15SEP08 GBP/CHF	999,900.00	CR DELY 1.9998000	
9/11/08	S	1,900,000.00	DB	15SEP08 GBP/USD	3,322,340.00	CR DELY 1.7486000	
9/11/08	B	3,000,000.00	CR	15SEP08 GBP/USD	5,250,900.00	DB DELY 1.7503000	
Net		1,100,000.00	CR*		1,928,560.00	DB*	
9/11/08	B	1,887,828.90	CR	15SEP08 USD/NOK	10,963,000.00	DB DELY 5.8072000	
9/11/08	B	49,513.63	CR	15SEP08 USD/NOK	287,590.00	DB DELY 5.8083000	
9/11/08	B	209,802.46	CR	15SEP08 USD/NOK	1,224,575.00	DB DELY 5.8368000	
Net		2,147,144.99	CR*		12,475,165.00	DB*	
9/12/08	S	3,000,000.00	DB	15SEP08 USD/CZK	53,055,000.00	CR DELY 17.685000	
9/12/08	S	5,484,988.45	DB	15SEP08 USD/HUF	950,000,000.00	CR DELY 173.20000	
9/11/08	B	420,000.00	CR	16SEP08 EUR/JPY	62,886,600	DB DELY 149.73000	
9/11/08	S	500,000.00	DB	16SEP08 GBP/JPY	93,970,000	CR DELY 187.94000	
9/11/08	B	2,000,000.00	CR	16SEP08 NZD/JPY	138,180,000	DB DELY 69.0900000	
9/12/08	B	500,000.00	CR	16SEP08 AUD/USD	407,350.00	DB DELY .81470000	
9/12/08	S	1,300,000.00	DB	16SEP08 EUR/GBP	1,029,665.00	CR DELY .792050	
9/12/08	S	100,000.00	DB	16SEP08 EUR/GBP	79,730.00	CR DELY .797300	
Net		1,400,000.00	DB*		1,109,395.00	CR*	
9/12/08	S	2,000,000.00	DB	16SEP08 EUR/USD	2,828,800.00	CR DELY 1.4144000	
9/12/08	B	2,000,000.00	CR	16SEP08 EUR/USD	2,829,400.00	DB DELY 1.4147000	
9/12/08	B	1,000,000.00	CR	16SEP08 EUR/USD	1,414,900.00	DB DELY 1.4149000	
9/12/08	S	100,000.00	DB	16SEP08 EUR/USD	141,850.00	CR DELY 1.4185000	
9/12/08	S	4,200,000.00	DB	16SEP08 EUR/USD	5,964,000.00	CR DELY 1.4200000	
Net		3,300,000.00	DB*		4,690,350.00	CR*	
9/12/08	S	2,005,872.88	DB	16SEP08 USD/SEK	13,457,000.00	CR DELY 6.70880000	
9/12/08	S	500,000.00	DB	17SEP08 GBP/JPY	95,475,000	CR DELY 190.95000	
9/12/08	S	2,000,000.00	DB	17SEP08 NZD/JPY	143,900,000	CR DELY 71.9500000	
9/12/08	S	2,000,000.00	DB	17SEP08 USD/JPY	215,920,000	CR DELY 107.96000	

- - 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.							
9/10/08	B	40,456,581.42	CR	17SEP08 USD/MYR	140,000,000.00	DB NDF 3.4605000	
Net		121,952.54	DB*			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	
		AUD	11,050,000.00	CR	500,000.00	DB	10,550,000.00
		JPY	1,242,521,000	CR	3,570,208,474	DB	2,327,687,474
		CHF	5,605,292.00	CR	26,919,700.00	DB	21,314,408.00
		EUR	45,110,000.00	CR	23,270,000.00	DB	21,840,000.00
		GBP	15,949,827.50	CR	19,010,000.00	DB	3,060,172.50
		USD	123,144,968.54	CR	97,814,862.86	DB	25,330,105.68

- - - - - 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	CLS	-	CURRENCY RECEIVED	9/12/08	USD	3,873,574.46	CR		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	1,412,400.00	CR		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	1,413,100.00	CR		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	5,283,600.00	CR		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	2,246,720.00	CR		
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	AUD	500,000.00	DB		
9/12/08			CURRENCY DELIVERED	9/12/08	CZK	32,800,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	200,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	1,000,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	1,000,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	EUR	1,600,000.00	DB		
9/12/08	CLS	-	CURRENCY DELIVERED	9/12/08	GBP	2,000,000.00	DB		
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	332,010,000	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	NOK	1,608,840.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	NZD	200,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	SEK	26,192,335.75	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	214,292.59	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	50,000.00	DB		
9/12/08	CLS	-	CURRENCY RECEIVED	9/12/08	USD	1,415,200.00	DB		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	1,900,000.00	CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	500,000.00	CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	NOK	10,963,000.00	CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	NOK	287,590.00	CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	NOK	1,224,575.00	CR		
9/15/08			CURRENCY RECEIVED	9/15/08	USD	3,000,000.00	CR		
9/15/08			CURRENCY RECEIVED	9/15/08	USD	5,484,988.45	CR		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	139,650.00	CR		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	5,250,900.00	CR		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	CHF	999,900.00	DB		
9/15/08			CURRENCY DELIVERED	9/15/08	CZK	53,055,000.00	DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	EUR	100,000.00	DB		
9/15/08	CLS	-	CURRENCY DELIVERED	9/15/08	GBP	3,000,000.00	DB		
9/15/08			CURRENCY DELIVERED	9/15/08	HUF	950,000,000.00	DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	1,887,828.90	DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	49,513.63	DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	209,802.46	DB		
9/15/08	CLS	-	CURRENCY RECEIVED	9/15/08	USD	3,322,340.00	DB		
				Total Cash	AUD	10,050,000.00	DB**		
				Total Cash	CAD	5,000,000.00	CR**		
				Total Cash	CHF	21,314,408.00	CR**		
				Total Cash	CZK	85,855,000.00	DB**		
				Total Cash	EUR	26,120,000.00	DB**		
				Total Cash	GBP	3,169,567.50	CR**		
				Total Cash	HUF	3,350,000,000.00	DB**		
				Total Cash	JPY	2,675,885,874	CR**		
				Total Cash	NOK	64,024,700.00	CR**		
				Total Cash	NZD	14,960,768.00	DB**		
				Total Cash	SEK	28,992,335.75	DB**		
				Total Cash	SGD	3,525,900.00	CR**		
				Total Cash	USD	15,403,602.86	CR**		
- - - - CLOSING ACCOUNT BALANCES - - - - -									
AUS DOLLAR				500,000.00		CR*			
CAN DOLLAR						0CR*			
SWISSFRANC						0CR*			
CZ KORUNA						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

- - - - - 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	30SEP08	GBP/USD	25,800,000.00	1.7200000	Net Amount Due	USD	109,500.00DB*
	Exp	9/26/08 10:00 NY	Put /	Euro	Premium Amount	9/12/08			94,500.00DB USD
							Net Amount Due	USD	94,500.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	10,000,000.00	15SEP08	GBP/USD	18,735,000.00	1.8735000	Net Amount Due	USD	18,735,000.00DB DELY
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	15,000,000.00	16SEP08	EUR/GBP	11,887,500.00	.792500			
	Exp	9/12/08 10:00 NY	Call/	Euro	Premium Amount	9/15/08			40,875.00CR EUR
							Net Amount Due	EUR	40,875.00CR*
9/11/08	S	15,000,000.00	16SEP08	EUR/GBP	11,887,500.00	.792500			
	Exp	9/12/08 10:00 NY	Put /	Euro	Premium Amount	9/15/08			40,500.00CR EUR
							Net Amount Due	EUR	40,500.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	15,000,000.00	16SEP08	EUR/GBP	11,887,500.00	.792500			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	S	12,500,000.00	19SEP08	EUR/USD	17,750,000.00	1.4200000			
	Exp	9/17/08 10:00 NY	Call/	Euro	Premium Amount	9/16/08			111,250.00CR USD
							Net Amount Due	USD	111,250.00CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	7,000,000.00	17SEP08	USD/JPY	749,490,000.00	107.07000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	25,000,000.00	17SEP08	USD/JPY	2,660,000,000	106.40000			
	Exp	9/15/08 10:00 NY	/Call	Euro	Premium Amount	9/17/08			51,250.00DB USD
							Net Amount Due	USD	51,250.00DB*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
8/27/08	B	37,000,000.00	23SEP08	EUR/NOK	293,365,600.00	7.9288000			
9/22/05	B	10,000,000.00	26SEP08	USD/JPY	991,000,000.00	99.10000			
9/05/08	S	63,000,000.00	29SEP08	USD/CAD	67,120,200.00	1.0654000			
9/03/08	S	39,000,000.00	30SEP08	USD/JPY	4,222,140,000.00	108.26000			
							Recap of Realized Gains/Losses	EUR	64,125.00DB
							Recap of Realized Gains/Losses	USD	1,086,592.50CR
- - 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.									
8/07/08	B	50,000,000.00	8SEP08	USD/KRW	50,870,000,000.00	1017.40000			
Net		5,208,241.61	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 S U M M A R Y - - - - -									
		CURR			LONG	SHORT	NET		
		EUR	300,700,000.00	CR	618,100,000.00	DB	317,400,000.00	DB*	
		USD	1,002,085,330.00	CR	584,906,020.00	DB	417,179,310.00	CR*	
		JPY	14,724,190,000.00	CR	25,129,740,000.00	DB	10,405,550,000.00	DB*	
		XAU	21,800.00	CR	30,000.00	DB	8,200.00	DB*	
- - - - - C O N T I N U E D O N N E X T P A G E - - - - -									

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9/08/08	CURRENCY DELIVERED			9/08/08 USD	1,125,000.00DB	
9/08/08	CLS - CURRENCY DELIVERED			9/08/08 USD	52,637,220.00DB	
9/08/08	CURRENCY DELIVERED			9/08/08 XAU	11,000.00DB	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 AUD	42,375,000.00CR	
9/09/08	CLS - CURRENCY DELIVERED			9/09/08 CHF	20,631,000.00CR	
9/09/08	CURRENCY RECEIVED			9/09/08 EUR	444,375.00CR	
9/09/08	CURRENCY RECEIVED			9/09/08 EUR	417,500.00CR	
9/09/08	CURRENCY RECEIVED			9/09/08 EUR	70,500.00CR	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 EUR	12,250,000.00CR	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 EUR	12,400,000.00CR	
9/09/08	CURRENCY RECEIVED			9/09/08 USD	230,000.00CR	
9/09/08	CLS - CURRENCY DELIVERED			9/09/08 USD	20,895,520.00CR	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 AUD	20,753,950.00DB	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 EUR	13,000,000.00DB	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 EUR	14,600,000.00DB	
9/09/08	CLS - CURRENCY RECEIVED			9/09/08 EUR	25,000,000.00DB	
9/09/08	CURRENCY DELIVERED			9/09/08 USD	783,125.00DB	
9/09/08	CURRENCY DELIVERED			9/09/08 USD	836,250.00DB	
9/09/08	CURRENCY DELIVERED			9/09/08 USD	469,875.00DB	
9/09/08	CURRENCY DELIVERED			9/09/08 USD	501,750.00DB	
9/09/08	CLS - CURRENCY DELIVERED			9/09/08 USD	18,443,760.00DB	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 CHF	81,375,000.00CR	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 NZD	40,000,000.00CR	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 USD	38,250,000.00CR	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 CHF	39,506,512.50DB	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 USD	75,000,000.00DB	
9/10/08	CLS - CURRENCY RECEIVED			9/10/08 USD	28,400,000.00DB	
9/11/08	CLS - CURRENCY RECEIVED			9/11/08 CHF	55,000,000.00CR	
9/11/08	CURRENCY RECEIVED			9/11/08 USD	802,500.00CR	
9/11/08	CURRENCY RECEIVED			9/11/08 USD	850,625.00CR	
9/11/08	CURRENCY DELIVERED			9/11/08 EUR	441,875.00DB	
9/11/08	CURRENCY DELIVERED			9/11/08 EUR	468,750.00DB	
9/11/08	CLS - CURRENCY DELIVERED			9/11/08 USD	50,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08 EUR	25,000,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08 EUR	4,750,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08 EUR	4,000,000.00CR	
9/12/08	CURRENCY RECEIVED			9/12/08 USD	151,875.00CR	
9/12/08	CLS - CURRENCY DELIVERED			9/12/08 JPY	605,600,000DB	
9/12/08	CURRENCY DELIVERED			9/12/08 USD	312,042.50DB	
9/12/08	CURRENCY DELIVERED			9/12/08 USD	45,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08 USD	37,737,500.00DB	
9/12/08	CLS - CURRENCY RECEIVED			9/12/08 USD	6,673,750.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	18,735,000.00CR	
9/15/08	CURRENCY DELIVERED			9/15/08 EUR	40,875.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 EUR	40,500.00DB	
9/15/08	CLS - CURRENCY DELIVERED			9/15/08 GBP	10,000,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	15,000,000.00CR	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	11,887,500.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	111,250.00DB	
				Total Cash AUD	21,621,050.00CR**	
				Total Cash CAD	10,707,000.00DB**	
				Total Cash CHF	13,184,612.50DB**	
				Total Cash EUR	161,759,375.00CR**	
				Total Cash GBP	64,412,660.00DB**	
				Total Cash HUF	480,700,000.00DB**	
				Total Cash JPY	610,300,000DB**	
				Total Cash NZD	40,000,000.00CR**	

- - - - 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.									
9/10/08	S	20,000,000.00	DB	12SEP08 EUR/JPY	3,070,000,000	CR DELY 153.50000			
9/10/08	B	9,500,000.00	CR	12SEP08 USD/CHF	10,701,750.00	DB DELY 1.1265000			
9/10/08	B	5,000,000.00	CR	12SEP08 USD/JPY	538,650,000	DB DELY 107.73000			
9/10/08	S	25,000,000.00	DB	12SEP08 USD/JPY	2,750,000,000	CR DELY 110.00000			
Net		20,000,000.00	DB*		2,211,350,000	CR*			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/10/08	S	25,000,000.00		14OCT08 EUR/USD	35,362,500.00	1.4145000			
	Exp	10/10/08 10:00	NY	Call/ Euro	Premium Amount	9/12/08	482,500.00	CR	USD
							Net Amount Due	USD	482,500.00
9/10/08	S	25,000,000.00		14OCT08 EUR/USD	35,362,500.00	1.4145000			
	Exp	10/10/08 10:00	NY	Put / Euro	Premium Amount	9/12/08	506,250.00	CR	USD
							Net Amount Due	USD	506,250.00
9/10/08	S	25,000,000.00		15SEP08 USD/CHF	28,250,000.00	1.1300000			
	Exp	9/11/08 10:00	NY	/Put Euro	Premium Amount	9/12/08	65,000.00	CR	USD
							Net Amount Due	USD	65,000.00
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	30,000.00
									30,000.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	B	10,000,000.00	CR	15SEP08 GBP/USD	18,625,000.00	DB DELY 1.8625000			
9/11/08	S	25,000,000.00	DB	15SEP08 USD/CHF	28,250,000.00	CR DELY 1.1300000			
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	15,000,000.00		16SEP08 EUR/USD	20,850,000.00	1.3900000			
	Exp	9/12/08 10:00	NY	Call/ Euro	Premium Amount	9/15/08	107,250.00	CR	USD
							Net Amount Due	USD	107,250.00
9/11/08	S	15,000,000.00		16SEP08 EUR/USD	20,850,000.00	1.3900000			
	Exp	9/12/08 10:00	NY	Put / Euro	Premium Amount	9/15/08	110,250.00	CR	USD
							Net Amount Due	USD	110,250.00
									110,250.00
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/11/08	S	20,000,000.00	DB	16SEP08 USD/JPY	2,140,000,000	CR DELY 107.00000			
9/12/08	S	15,000,000.00	DB	16SEP08 EUR/USD	20,850,000.00	CR DELY 1.3900000			
6/24/08	B	49,597.02	CR	17SEP08 EUR/CHF	80,000.00	DB DELY 1.6130000			
9/09/08	B	539,184.95	CR	17SEP08 EUR/CHF	860,000.00	DB DELY 1.5950000			
							Recap of Realized Gains/Losses	EUR	431,875.00
							Recap of Realized Gains/Losses	USD	1,913,500.00
- - 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.									
3/10/08	S	450,588,217.52	DB	17SEP08 USD/CNY	2,983,660,000.00	CR NDF 6.6217000			
Net		14,750,185.45	DB*			0CR*			
3/27/08	S	94,895.24	DB	17SEP08 USD/CNY	630,000.00	CR NDF 6.6389000			
Net		2,868.01	DB*			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 Settlement Summary			
	CURR	LONG	SHORT
			NET
EUR	173,388,781.97CR	257,300,000.00DB	83,911,218.03DB*
JPY	13,746,351,000CR	430,318,000DB	13,316,033,000CR*
USD	232,387,350.00CR	762,625,612.76DB	530,238,262.76DB*
CAD	25,250,000.00CR	0CR	25,250,000.00CR*
CHF	56,500,000.00CR	11,641,750.00DB	44,858,250.00CR*
GBP	10,000,000.00CR	0CR	10,000,000.00CR*
CNY	2,984,290,000.00CR	0CR	2,984,290,000.00CR*

I T E M I Z E D		C A S H		A C T I V I T Y	
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR 20,000,000.00CR
9/02/08	CURRENCY RECEIVED			9/02/08	USD 605,000.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	USD 36,855,000.00CR
9/02/08	CLS - CURRENCY DELIVERED			9/02/08	EUR 25,000,000.00DB
9/02/08	CLS - CURRENCY RECEIVED			9/02/08	JPY 3,330,000,000DB
9/02/08	CURRENCY DELIVERED			9/02/08	USD 556,250.00DB
9/03/08	CLS - CURRENCY RECEIVED			9/03/08	EUR 13,500,000.00CR
9/03/08	CLS - CURRENCY DELIVERED			9/03/08	USD 21,500,000.00CR
9/03/08	CLS - CURRENCY RECEIVED			9/03/08	JPY 2,324,795,000DB
9/03/08	CURRENCY DELIVERED			9/03/08	USD 103,750.00DB
9/03/08	CURRENCY DELIVERED			9/03/08	USD 86,250.00DB
9/03/08	CLS - CURRENCY DELIVERED			9/03/08	USD 19,724,850.00DB
9/04/08	CLS - CURRENCY DELIVERED			9/04/08	USD 43,800,000.00CR
9/04/08	CLS - CURRENCY RECEIVED			9/04/08	EUR 30,000,000.00DB
9/05/08	CURRENCY RECEIVED			9/05/08	EUR 29,000.00CR
9/05/08	CURRENCY RECEIVED			9/05/08	JPY 439,348,000CR
9/05/08	CLS - CURRENCY RECEIVED			9/05/08	USD 25,000,000.00CR
9/05/08	CLS - CURRENCY DELIVERED			9/05/08	CAD 25,250,000.00DB
9/05/08	CURRENCY DELIVERED			9/05/08	EUR 2,800,000.00DB
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	EUR 7,200,000.00CR
9/09/08	CLS - CURRENCY RECEIVED			9/09/08	EUR 6,600,000.00CR
9/09/08	CURRENCY DELIVERED			9/09/08	EUR 245,625.00DB
9/09/08	CURRENCY DELIVERED			9/09/08	EUR 215,250.00DB
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	JPY 1,093,896,000DB
9/09/08	CLS - CURRENCY DELIVERED			9/09/08	JPY 1,007,160,000DB
9/11/08	CLS - CURRENCY RECEIVED			9/11/08	JPY 322,320,000CR
9/11/08	CURRENCY RECEIVED			9/11/08	USD 111,750.00CR
9/11/08	CURRENCY DELIVERED			9/11/08	USD 314,625.00DB
9/11/08	CURRENCY DELIVERED			9/11/08	USD 328,125.00DB
9/11/08	CLS - CURRENCY DELIVERED			9/11/08	USD 3,000,000.00DB
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	CHF 10,701,750.00CR
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	EUR 20,000,000.00CR
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY 538,650,000CR
9/12/08	CURRENCY RECEIVED			9/12/08	USD 30,000.00CR
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD 25,000,000.00CR
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY 2,750,000,000DB
9/12/08	CLS - CURRENCY DELIVERED			9/12/08	JPY 3,070,000,000DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD 65,000.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD 506,250.00DB
9/12/08	CURRENCY DELIVERED			9/12/08	USD 482,500.00DB
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD 9,500,000.00DB
9/12/08	CLS - CURRENCY RECEIVED			9/12/08	USD 5,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD 25,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED			9/15/08	USD 18,625,000.00CR
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	CHF 28,250,000.00DB
9/15/08	CLS - CURRENCY DELIVERED			9/15/08	GBP 10,000,000.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD 110,250.00DB
9/15/08	CURRENCY DELIVERED			9/15/08	USD 107,250.00DB

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

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MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT

Foreign Exchange Settlement Summary			
	CURR	LONG	SHORT
			NET
USD	37,143,202.43CR	24,074,295.54DB	13,068,906.89CR*
TRY	10,045,285.39CR	2,379,561.16DB	7,665,724.23CR*
ILS	6,860,841.43CR	1,122,397.39DB	5,738,444.04CR*
JPY	54,167,502CR	703,017,220DB	648,849,718DB*
PLN	12,294,645.05CR	20,503,083.61DB	8,208,438.56DB*
ZAR	12,255,335.46CR	21,013,282.09DB	8,757,946.63DB*
CHF	0CR	4,140,282.54DB	4,140,282.54DB*
EUR	2,405,602.00CR	10,585,389.94DB	8,179,787.94DB*
HUF	80,835,835.55CR	20,148,080.00DB	60,687,755.55CR*
MXN	44,097,144.51CR	131,291,999.98DB	87,194,855.47DB*
CZK	143,629,282.48CR	0CR	143,629,282.48CR*
CAD	238,395.53CR	0CR	238,395.53CR*
SGD	5,198,950.68CR	0CR	5,198,950.68CR*
MYR	4,454,528.61CR	0CR	4,454,528.61CR*

ITEMIZED CASH ACTIVITY			
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 434,330.40CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 737,940.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 544,275.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 923,940.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 128,375.10CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 217,742.80CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 229,326.45CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 389,632.32CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 243,940.83CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 404,865.04CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 848,350.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 1,443,050.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 652,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 1,109,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 468,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	EUR 795,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 7,496,960.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	HUF 12,651,120.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	ILS 413,737.03CR
9/17/08	CURRENCY RECEIVED	9/17/08	ILS 708,660.36CR
9/17/08	CURRENCY RECEIVED	9/17/08	MXN 48,893,249.98CR
9/17/08	CURRENCY RECEIVED	9/17/08	MXN 82,398,750.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	PLN 6,030,331.34CR
9/17/08	CURRENCY RECEIVED	9/17/08	PLN 10,145,429.44CR
9/17/08	CURRENCY RECEIVED	9/17/08	PLN 1,603,091.95CR
9/17/08	CURRENCY RECEIVED	9/17/08	PLN 2,724,230.88CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 858,732.51CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 1,457,243.05CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 23,233.20CR
9/17/08	CURRENCY RECEIVED	9/17/08	TRY 40,352.40CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 1,511,705.72CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 2,547,232.29CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 323,910.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 470,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 755,008.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 1,272,068.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 899,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 1,528,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 690,450.31CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 1,173,323.88CR
9/17/08	CURRENCY RECEIVED	9/17/08	USD 2,530,734.91CR

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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

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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 - - - - -								

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US NON-SEGREGATED ACCOUNT

- - - - - OPENING ACCOUNT BALANCES - - - - -									
US DOLLAR		OCR							
- - 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.									
3/10/08	S	438,028.87DB	15SEP08	USD/INR	17,600,000.00CR	NDF 40.180000			
Net		50,704.93DB*		OCR*					
- - - - - Foreign Exchange Settlement Summary - - - - -									
		CURR	LONG		SHORT		NET		
		USD	OCR		438,028.87DB		438,028.87DB*		
		INR	17,600,000.00CR		OCR		17,600,000.00CR*		
- - - - - 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	50,704.93CR		
						Total Cash USD	50,704.93CR**		
- - - - - CLOSING ACCOUNT BALANCES - - - - -									
US DOLLAR		OCR*							
- - - - - FOREIGN EXCHANGE OPEN POSITIONS - - - - -									
Date	B/S	Base Currency	Maturity	Currency Pair	Counter Amount	Rate	Net Present Value		
3/10/08	S	397,812.03DB	15OCT08	USD/INR	16,000,000.00CR	TYPE 40.220000	58,732.56DB USD		
							Net Present Value		
							58,732.56DB* USD		
							Undiscounted MTM		
							47.200966 2777,112.46DB* INR		
							Undiscounted MTM In Base		
							58,835.92DB* USD		
3/10/08	S	397,318.10DB	14NOV08	USD/INR	16,000,000.00CR	TYPE 40.270000	59,498.92DB USD		
							Net Present Value		
							59,498.92DB* USD		
							Undiscounted MTM		
							47.403749 2834,367.72DB* INR		
							Undiscounted MTM In Base		
							59,792.06DB* USD		
3/10/08	S	396,923.84DB	15DEC08	USD/INR	16,000,000.00CR	TYPE 40.310000	60,313.84DB USD		
							Net Present Value		
							60,313.84DB* USD		
							Undiscounted MTM		
							47.604827 2895,490.81DB* INR		
							Undiscounted MTM In Base		
							60,823.47DB* USD		
							Total FX Forward NPV		
							178,545.32DB* USD		
							Total FX Undiscounted MTM		
							179,451.45DB* USD		
							Total FX Long Option value		
							OCR* USD		
							Total FX Short Option Value		
							OCR* USD		
							Net FX Option Value		
							OCR* USD		
- - - - - Foreign Exchange Position Delta Summary - - - - -									
Curr		Notional		USD Equivalent		Delta Notional		Delta USD Equiv	
INR		48,000,000.00CR		1,012,602.52CR		48,000,000.00CR		1,012,602.52CR	
Sum of the Absolute Values:				1,012,602.52		1,012,602.52			
- - - - - Foreign Exchange Position Summary - - - - -									
CURR		LONG		SHORT		NET			
USD		OCR		1,192,053.97DB		1,192,053.97DB*			
INR		48,000,000.00CR		OCR		48,000,000.00CR*			
- - - - - 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		151,130.43DB		178,545.32DB		329,675.75DB			
Total Value in Base Currency									
USD		151,130.43DB		178,545.32DB		329,675.75DB			
- - - - - 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	
- - - - - 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
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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
9/12/08	S	15,000,000.00	23SEP08	USD/SGD	21,510,000.00	1.4340000	
		Exp 9/19/08 15:00 TOK		/Call Euro		9/16/08	
9/12/08	S	15,000,000.00	23SEP08	USD/SGD	21,510,000.00	1.4340000	
		Exp 9/19/08 15:00 TOK		/Put Euro		9/16/08	
9/12/08	B	30,000,000.00	CR 15SEP08	USD/TRY	37,500,000.00	DB DELY 1.25000	
9/12/08	S	5,285,000.00	DB 16SEP08	USD/XAU	7,000.00	CR DELY 755.00000	
9/12/08	S	325,000.00	DB 16SEP08	EUR/JPY	48,369,425	CR DELY 148.82900	
		09/11/08 As of trade					
9/12/08	B	325,000.00	CR 16SEP08	EUR/JPY	48,398,350	DB DELY 148.91800	
9/12/08	S	325,000.00	DB 15SEP08	EUR/USD	451,714.25	CR DELY 1.3898900	
9/12/08	B	325,000.00	CR 15SEP08	EUR/USD	453,371.75	DB DELY 1.3949900	
		09/11/08 As of trade					
9/12/08	B	5,000,000.00	CR 15SEP08	EUR/USD	6,975,000.00	DB DELY 1.3950000	
		09/11/08 As of trade					
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		9/15/08	
		09/11/08 As of trade					
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		9/15/08	
		09/11/08 As of trade					
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		9/15/08	
		09/11/08 As of trade					
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		9/15/08	
		09/05/08 Trade expired					
9/15/08	B	75,000,000.00	17SEP08	EUR/CHF	119,250,000.00	1.5900000	
		Exp 9/15/08 10:00 NY		Call/ Euro		9/09/08	
		09/08/08 Trade expired					
9/15/08	S	15,000,000.00	17SEP08	GBP/USD	26,452,500.00	1.7635000	
		Exp 9/15/08 10:00 NY		Call/ Euro		9/10/08	
		09/08/08 Trade expired					
9/15/08	S	15,000,000.00	17SEP08	GBP/USD	26,452,500.00	1.7635000	
		Exp 9/15/08 10:00 NY		Put / Euro		9/10/08	
		09/11/08 Trade expired					
9/15/08	S	30,000,000.00	17SEP08	EUR/USD	41,985,000.00	1.3995000	
		Exp 9/15/08 10:00 NY		Call/ Euro	Premium Amount	9/15/08	175,500.00
							CR USD
					Net Amount Due	USD	175,500.00
		09/11/08 As of trade					CR*
9/15/08	S	2,000,000.00	DB 16SEP08	EUR/JPY	300,120,000	CR DELY 150.06000	
9/15/08	B	1,000,000.00	CR 16SEP08	EUR/USD	1,408,800.00	DB DELY 1.4088000	
- - - - - 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
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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	1,000,000.00	CR	16SEP08 EUR/JPY	147,623,000	DB DELY	147.62300		
9/11/08	S	1,000,000.00	DB	16SEP08 EUR/JPY	147,787,000	CR DELY	147.78700		
9/11/08	S	1,000,000.00	DB	16SEP08 EUR/JPY	147,960,000	CR DELY	147.96000		
9/11/08	S	1,000,000.00	DB	16SEP08 EUR/JPY	148,021,000	CR DELY	148.02100		
9/11/08	S	500,000.00	DB	16SEP08 EUR/JPY	74,050,000	CR DELY	148.10000		
9/11/08	S	1,000,000.00	DB	16SEP08 EUR/JPY	148,158,000	CR DELY	148.15800		
9/11/08	B	1,000,000.00	CR	16SEP08 EUR/JPY	148,197,000	DB DELY	148.19700		
9/11/08	B	2,000,000.00	CR	16SEP08 EUR/JPY	296,982,000	DB DELY	148.49100		
9/11/08	S	1,000,000.00	DB	16SEP08 EUR/JPY	148,507,000	CR DELY	148.50700		
9/11/08	B	1,000,000.00	CR	16SEP08 EUR/JPY	148,596,000	DB DELY	148.59600		
9/11/08	B	500,000.00	CR	16SEP08 EUR/JPY	74,366,500	DB DELY	148.73300		
9/11/08	B	1,000,000.00	CR	16SEP08 EUR/JPY	149,156,000	DB DELY	149.15600		
Net			OCR*		2,842,500	DB*			
9/11/08	S	100,000.00	DB	16SEP08 USD/JPY	10,646,700	CR DELY	106.46700		
9/11/08	S	1,000,000.00	DB	16SEP08 USD/JPY	106,721,000	CR DELY	106.72100		
9/11/08	B	50,000,000.00	CR	16SEP08 USD/JPY	5,437,500,000	DB DELY	108.75000		
Net			48,900,000.00	CR*	5,320,132,300	DB*			
9/12/08	S	12,000,000.00	DB	16SEP08 EUR/CHF	19,224,000.00	CR DELY	1.6020000		
9/12/08	S	500,000.00	DB	16SEP08 EUR/GBP	397,710.00	CR DELY	.795420		
9/12/08	S	325,000.00	DB	16SEP08 EUR/JPY	48,369,425	CR DELY	148.82900		
9/12/08	B	325,000.00	CR	16SEP08 EUR/JPY	48,398,350	DB DELY	148.91800		
Net			OCR*		28,925	DB*			
9/12/08	S	325,000.00	DB	16SEP08 EUR/USD	456,979.25	CR DELY	1.4060900		
9/12/08	B	325,000.00	CR	16SEP08 EUR/USD	458,701.75	DB DELY	1.4113900		
9/12/08	S	500,000.00	DB	16SEP08 EUR/USD	707,045.00	CR DELY	1.4140900		
9/12/08	B	300,000.00	CR	16SEP08 EUR/USD	425,400.00	DB DELY	1.4180000		
9/12/08	S	25,000,000.00	DB	16SEP08 EUR/USD	35,662,500.00	CR DELY	1.4265000		
Net			25,200,000.00	DB*	35,942,422.50	CR*			
9/12/08	S	5,285,000.00	DB	16SEP08 USD/XAU	7,000.00	CR DELY	755.00000		
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/12/08	B	30,000,000.00	23SEP08	EUR/CHF	48,150,000.00		1.6050000		
	Exp	9/19/08 10:00 NY	Call/	Euro	Premium Amount		9/16/08	81,000.00	DB EUR
						Net Amount Due	EUR	81,000.00	DB*
9/12/08	B	15,000,000.00	16OCT08	EUR/USD	20,985,000.00		1.3990000		
	Exp	10/14/08 10:00 NY	Call/	Euro	Premium Amount		9/16/08	305,625.00	DB USD
						Net Amount Due	USD	305,625.00	DB*
9/12/08	B	15,000,000.00	16OCT08	EUR/USD	20,985,000.00		1.3990000		
	Exp	10/14/08 10:00 NY	Put /	Euro	Premium Amount		9/16/08	317,625.00	DB USD
						Net Amount Due	USD	317,625.00	DB*
9/12/08	S	15,000,000.00	23SEP08	USD/SGD	21,510,000.00		1.4340000		
	Exp	9/19/08 15:00 TOK	/Call	Euro	Premium Amount		9/16/08	78,750.00	CR USD
						Net Amount Due	USD	78,750.00	CR*
9/12/08	S	15,000,000.00	23SEP08	USD/SGD	21,510,000.00		1.4340000		
	Exp	9/19/08 15:00 TOK	/Put	Euro	Premium Amount		9/16/08	78,750.00	CR USD
						Net Amount Due	USD	78,750.00	CR*
The settlement amounts shown below are reflected in the closing cash balance for each currency.									
9/15/08	S	2,000,000.00	DB	16SEP08 EUR/JPY	300,120,000	CR DELY	150.06000		

- - - - 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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9/15/08	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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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	20,337,500.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 USD	37,650,000.00DB	
9/15/08	CLS - CURRENCY RECEIVED			9/15/08 USD	451,714.25DB	
9/15/08	CURRENCY DELIVERED			9/15/08 XAU	32,250.00DB	
9/15/08	CURRENCY DELIVERED			9/15/08 XAU	10,500.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 EUR	96,250.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 EUR	81,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	500,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	500,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	325,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	325,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	1,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	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	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	500,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	1,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	2,000,000.00CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	48,398,350CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,197,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	147,623,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,596,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,491,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,491,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	149,156,000CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	74,366,500CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	90,000.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	256,250.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	291,250.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	12,474.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	1,350.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	945.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	5,481.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	317,625.00CR	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	305,625.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	198,985.74CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	29,759.77CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	19,839.85CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	9,951.67CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	29,140.77CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	49,716.90CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	3,353.93CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	1,627.64CR	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	5,992.68CR	
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	458,701.75CR	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 USD	1,408,800.00CR	
9/16/08	CURRENCY DELIVERED			9/16/08 EUR	96,250.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	325,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	325,000.00DB	
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	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	1,000,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	1,000,000.00DB	

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Source: eDoc

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

**FUTURES/FOREIGN EXCHANGE
MONTHLY STATEMENT**

SEP 2008	
IR NUMBER	ACCOUNT
099	
Page 72	

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 EUR	1,000,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	500,000.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 EUR	1,000,000.00DB	
9/16/08	CLS - CURRENCY RECEIVED			9/16/08 GBP	397,710.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	48,369,425DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	106,721,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,158,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,021,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	147,960,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	147,787,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	147,595,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	10,646,700DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	74,050,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	148,507,000DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 JPY	300,120,000DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	90,000.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	256,250.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	291,250.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	12,474.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	1,350.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	945.00DB	
9/16/08	CURRENCY RECEIVED			9/16/08 USD	5,481.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	78,750.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	78,750.00DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	2,552.17DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	37,615.56DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	34,244.58DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	11,414.86DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	22,829.72DB	
9/16/08	CURRENCY DELIVERED			9/16/08 USD	239,712.06DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 USD	707,045.00DB	
9/16/08	CLS - CURRENCY DELIVERED			9/16/08 USD	456,979.25DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 CHF	2,239,000.00CR	
9/17/08	CLS - CURRENCY RECEIVED			9/17/08 EUR	75,000,000.00CR	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 JPY	11,400,000,000DB	
9/17/08	CLS - CURRENCY DELIVERED			9/17/08 USD	2,000,000.00DB	
9/19/08	CURRENCY RECEIVED			9/19/08 USD	4,906,842.78CR	
				Total Cash	AED	0CR**
				Total Cash	AUD	115,910,250.00DB**
				Total Cash	CAD	630,779.78DB**
				Total Cash	CHF	113,258,401.00DB**
				Total Cash	CZK	0CR**
				Total Cash	EUR	367,917,637.02CR**
				Total Cash	GBP	40,379,845.00DB**
				Total Cash	HUF	0CR**
				Total Cash	ISK	1,226,000,000.00DB**
				Total Cash	JPY	6,304,532,789DB**
				Total Cash	NZD	10,500,000.00CR**
				Total Cash	PLN	0CR**
				Total Cash	SGD	2,406,760.00DB**
				Total Cash	TRY	36,487,440.00CR**
				Total Cash	USD	228,014,729.31DB**
				Total Cash	XAU	59,750.00CR**
				Total Cash	ZAR	14,412,610.00DB**
- - - CLOSING ACCOUNT BALANCES - - - -						
UAE DIRHAM		0CR*				
AUS DOLLAR		9,993.52CR*				
- - - - C O N T I N U E D O N N E X T P A G E - - - -						

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