

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

SEP 2008	
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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	TRY	1,305,000.00	CR		
9/15/08	CURRENCY DELIVERED					9/15/08	USD	1,000,000.00	DB		
						Total Cash	TRY	5,686,965.00	CR**		
						Total Cash	USD	3,650,000.00	DB**		
----- C L O S I N G A C C O U N T B A L A N C E S -----											
NW TR LIRA									OCR*		
US DOLLAR									OCR*		
----- F O R E I G N E X C H A N G E O P E N P O S I T I O N S -----											
Date	B/S	Base	Currency	Maturity	Currency	Pair	Counter	Amount	Rate	Net Present Value	
2/18/08	B	4,400,000.00	CR	19NOV08	USD/TRY		5,764,000.00	DB	1.31000	100,756.47	DB USD
										100,756.47	DB* USD
										129,727.84	DB* TRY
										101,309.00	DB* USD
2/18/08	S	20,000,000.00		19NOV08	USD/TRY		30,000,000.00		1.50000	12,814.78	DB USD
		Exp 11/18/08		12:00	LDN	/Put	Euro				USD
									.00080		USD
									1.27055	12,814.78	DB USD
3/17/08	S	6,600,000.00	DB	4DEC08	USD/TRY		9,269,040.00	CR	1.40440	598,286.27	CR USD
										598,286.27	CR* USD
									1.28690	775,459.74	CR* TRY
										602,576.78	CR* USD
3/17/08	B	20,000,000.00		4DEC08	USD/TRY		27,000,000.00		1.35000	196,814.32	CR USD
		Exp 12/03/08		12:00	LDN	/Put	Euro				USD
									.01240		USD
									1.27055	196,814.32	CR USD
3/17/08	S	31,500,000.00		4DEC08	USD/TRY		56,700,000.00		1.80000	172.46	DB USD
		Exp 12/03/08		12:00	LDN	/Put	Euro				USD
									.00000		USD
									1.27055	172.46	DB USD
12/17/07	S	4,100,000.00	DB	18DEC08	USD/TRY		5,428,400.00	CR	1.32400	98,368.40	CR USD
										98,368.40	CR* USD
									1.29271	128,281.21	CR* TRY
										99,234.18	CR* USD
12/17/07	S	10,000,000.00		18DEC08	USD/TRY		12,700,000.00		1.27000	262,087.15	DB USD
		Exp 12/17/08		15:00	LDN	/Call	Euro				USD
									.03302		USD
									1.27055	262,087.15	DB USD
1/04/08	B	10,000,000.00		7JAN09	USD/TRY		14,500,000.00		1.45000	1,289,052.93	CR USD
		Exp 1/06/09		0:00	TR	/Call	Euro				USD
									.16245		USD
									1.27055	1,289,052.93	CR USD
1/07/08	B	5,000,000.00		7JAN09	USD/TRY		7,250,000.00		1.45000	644,526.46	CR USD
		Exp 1/06/09		15:00	LDN	/Call	Euro				USD
									.16245		USD
									1.27055	644,526.46	CR USD
1/09/08	B	11,000,000.00		7JAN09	USD/TRY		15,950,000.00		1.45000	1,417,958.22	CR USD
		Exp 1/06/09		15:00	LDN	/Call	Euro				USD
									.16245		USD
									1.27055	1,417,958.22	CR USD
1/04/08	S	10,000,000.00		7JAN09	USD/TRY		14,500,000.00		1.45000	1,339,851.02	DB USD
		Exp 1/06/09		15:00	LDN	/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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- - 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		49,573,831.12				0CR*	
9/06/07	B	17,250,000.00	10SEP08	USD/KRW	15,985,575,000.00	DB NDF 926.70000	
Net		2,619,233.94				0CR*	
7/23/08	B	10,000,000.00	10SEP08	USD/KRW	10,159,000,000.00	DB NDF 1015.90000	
Net		701,995.24				0CR*	
8/11/08	S	16,000,000.00	10SEP08	USD/KRW	16,568,000,000.00	CR NDF 1035.50000	
Net		836,170.60				0CR*	
8/21/08	B	23,000,000.00	10SEP08	USD/KRW	24,202,900,000.00	DB NDF 1052.30000	
Net		848,343.40				0CR*	
8/22/08	B	9,300,000.00	10SEP08	USD/KRW	9,825,915,000.00	DB NDF 1056.55000	
Net		306,850.63				0CR*	
9/01/08	B	15,000,000.00	10SEP08	USD/KRW	16,455,000,000.00	DB NDF 1097.00000	
Net		60,406.37				0CR*	
9/08/08	S	20,000,000.00	10SEP08	USD/KRW	20,668,000,000.00	CR NDF 1033.40000	
9/08/08	S	30,000,000.00	10SEP08	USD/KRW	32,100,000,000.00	CR NDF 1070.00000	
Net		1,704,191.84				0CR*	
9/09/08	S	75,000,000.00	10SEP08	USD/KRW	72,000,000,000.00	CR NDF 960.00000	
9/09/08	B	15,000,000.00	10SEP08	USD/KRW	15,384,750,000.00	DB NDF 1025.65000	
9/09/08	B	10,000,000.00	10SEP08	USD/KRW	10,345,500,000.00	DB NDF 1034.55000	
9/09/08	S	25,500,000.00	10SEP08	USD/KRW	27,809,025,000.00	CR NDF 1090.55000	
Net		7,699,546.95				0CR*	
3/07/08	S	20,000,000.00	11SEP08	USD/KRW	19,130,000,000.00	CR NDF 956.50000	
Net		2,624,886.47				0CR*	
8/07/08	S	15,000,000.00	11SEP08	USD/KRW	15,270,000,000.00	CR NDF 1018.00000	
8/07/08	S	20,000,000.00	11SEP08	USD/KRW	20,430,000,000.00	CR NDF 1021.50000	
Net		2,574,931.88				0CR*	
9/10/08	B	15,000,000.00	11SEP08	USD/KRW	15,096,750,000.00	DB NDF 1006.45000	
9/10/08	S	15,000,000.00	11SEP08	USD/KRW	15,253,500,000.00	CR NDF 1016.90000	
9/10/08	B	25,500,000.00	11SEP08	USD/KRW	26,820,900,000.00	DB NDF 1051.80000	
Net		1,281,880.11				0CR*	
8/08/08	B	15,000,000.00	12SEP08	USD/KRW	15,465,000,000.00	DB NDF 1031.00000	
Net		808,020.56				0CR*	
9/11/08	S	15,000,000.00	12SEP08	USD/KRW	15,327,000,000.00	CR NDF 1021.80000	
Net		934,660.92				0CR*	
9/11/07	S	40,000,000.00	16SEP08	USD/KRW	37,024,000,000.00	CR NDF 925.60000	
Net		6,524,412.30				0CR*	
3/11/08	B	20,000,000.00	16SEP08	USD/KRW	19,433,000,000.00	DB NDF 971.65000	
Net		2,429,475.59				0CR*	
7/10/08	B	60,000,000.00	16SEP08	USD/KRW	60,216,000,000.00	DB NDF 1003.60000	
Net		5,555,153.71				0CR*	
8/11/08	S	30,000,000.00	16SEP08	USD/KRW	31,065,000,000.00	CR NDF 1035.50000	
Net		1,912,296.56				0CR*	
8/12/08	S	37,000,000.00	16SEP08	USD/KRW	38,293,150,000.00	CR NDF 1034.95000	
Net		2,376,898.73				0CR*	
9/11/08	S	18,000,000.00	16SEP08	USD/KRW	18,601,200,000.00	CR NDF 1033.40000	
Net		1,181,555.15				0CR*	
9/16/08	B	25,000,000.00	16SEP08	USD/KRW	25,048,750,000.00	DB NDF 1001.95000	
9/16/08	B	15,000,000.00	16SEP08	USD/KRW	15,039,750,000.00	DB NDF 1002.65000	
9/16/08	S	25,000,000.00	16SEP08	USD/KRW	25,942,500,000.00	CR NDF 1037.70000	
9/16/08	S	90,000,000.00	16SEP08	USD/KRW	93,564,000,000.00	CR NDF 1039.60000	
9/16/08	S	30,000,000.00	16SEP08	USD/KRW	31,188,000,000.00	CR NDF 1039.60000	
Net		3,051,311.02				0CR*	
6/13/08	B	50,000,000.00	17SEP08	USD/KRW	51,882,500,000.00	DB NDF 1037.65000	
Net		3,204,203.12				0CR*	
7/15/08	B	25,000,000.00	17SEP08	USD/KRW	25,250,000,000.00	DB NDF 1010.00000	
Net		2,225,579.51				0CR*	

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----- I T E M I Z E D C A S H A C T I V I T Y -----							
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK IN RISC	9/15/08	USD	16,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK IN RISC	9/15/08	USD	13,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK IN RISC	9/15/08	USD	13,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	9,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	9,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	7,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	7,000,000.00DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	547,131.61DB			
	Originating Account: AA795008						
9/15/08	PAID 9.8 DID NOT BOOK	9/15/08	USD	307,761.53DB			
	Originating Account: AA795008						
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	5,000,000.00CR			
9/15/08	CURRENCY RECEIVED	9/15/08	AUD	10,000,000.00CR			
9/15/08	CURRENCY RECEIVED	9/15/08	GBP	7,000,000.00CR			
9/15/08	CURRENCY RECEIVED	9/15/08	GBP	13,000,000.00CR			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	4,366,750.00DB			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	13,164,480.00DB			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	8,733,500.00DB			
9/15/08	CURRENCY DELIVERED	9/15/08	USD	24,448,320.00DB			
9/16/08	INTERCOMPANY ADJ 9/15/08	9/16/08	USD	70,854,893.14DB			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	10,000,000.00CR			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	7,000,000.00CR			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	7,000,000.00CR			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	20,000,000.00CR			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	13,000,000.00CR			
9/18/08	CURRENCY RECEIVED	9/18/08	NZD	13,000,000.00CR			
		Total Cash	AUD	15,000,000.00CR**			
		Total Cash	CAD	74,161,500.00CR**			
		Total Cash	EUR	70,000,000.00DB**			
		Total Cash	GBP	56,067,590.00CR**			
		Total Cash	NOK	158,365,000.00CR**			
		Total Cash	NZD	70,000,000.00CR**			
		Total Cash	SEK	47,874,700.00CR**			
		Total Cash	USD	263,277,729.42DB**			
----- CLOSING ACCOUNT BALANCES -----							
AUS DOLLAR				0CR*			
CAN DOLLAR				21,471,500.00CR*			
EURO				5,000,000.00DB*			
POUND STG				2,718,602.86DB*			
J YEN				6,309,486.000CR*			
NOR KRONE				27,084,000.00DB*			
NZ DOLLAR				8,620,565.80DB*			
SW KRONA				142,152,600.00DB*			
SIN DOLLAR				0CR*			
US DOLLAR				36,515,693.14DB*			
----- 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	S	30,000,000.00DB	8OCT08	EUR/GBP	24,083,400.00CR	TYPE .802780	564,110.37CR USD
9/01/08	B	30,000,000.00CR	8OCT08	EUR/GBP	24,330,900.00DB	TYPE .811030	1,003,847.18DB 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

----- 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.							
5/21/08	B	85,375.19	CR	17SEP08 USD/MXN	900,000.00	DB DELY 10.541704	
5/21/08	S	412,507.83	DB	17SEP08 USD/SGD	560,000.00	CR DELY 1.3575500	
5/28/08	S	65,009.15	DB	17SEP08 EUR/HUF	16,000,000.00	CR DELY 246.11920	
9/12/08	S	410,000.00	DB	17SEP08 AUD/USD	335,867.90	CR DELY .81919000	
9/12/08	B	320,000.00	CR	17SEP08 EUR/USD	454,024.96	DB DELY 1.4188280	
9/12/08	B	580,000.00	CR	17SEP08 GBP/USD	1,039,342.02	DB DELY 1.7919690	
9/12/08	S	178,950.86	DB	17SEP08 USD/CAD	190,000.00	CR DELY 1.0617440	
9/12/08	B	576,529.66	CR	17SEP08 USD/JPY	62,000,000	DB DELY 107.54000	
9/12/08	B	492,382.01	CR	17SEP08 USD/JPY	53,000,000	DB DELY 107.64000	
Net		1,068,911.67	CR*		115,000,000	DB*	
9/15/08	B	66,917.61	CR	17SEP08 EUR/HUF	16,000,000.00	DB DELY 239.10000	
9/15/08	S	84,666.04	DB	17SEP08 USD/MXN	900,000.00	CR DELY 10.630000	
9/15/08	B	1,223,813.88	CR	17SEP08 USD/SGD	1,750,000.00	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.							
5/19/08	S	33,123.69	DB	17SEP08 USD/RUB	790,000.00	CR NDF 23.8500000	
Net		2,141.23	DB*		0	CR*	
5/19/08	S	32,970.66	DB	17SEP08 USD/TWD	1,000,000.00	CR NDF 30.330000	
Net		1,787.90	DB*		0	CR*	
5/29/08	S	1,393.08	DB	17SEP08 USD/INR	60,000.00	CR NDF 43.070000	
Net		87.03	DB*		0	CR*	
9/12/08	B	1,316.94	CR	17SEP08 USD/INR	60,000.00	DB NDF 45.560000	
Net		10.89	CR*		0	CR*	
9/12/08	B	31,289.11	CR	17SEP08 USD/TWD	1,000,000.00	DB NDF 31.960000	
Net		106.35	CR*		0	CR*	

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

CURR	LONG	SHORT	NET
AUD	410,000.00CR	410,000.00DB	0CR*
USD	4,930,710.13CR	4,605,605.93DB	325,104.20CR*
GBP	580,000.00CR	580,000.00DB	0CR*
CAD	190,000.00CR	190,000.00DB	0CR*
JPY	115,000,000CR	115,000,000DB	CR*
SGD	1,750,000.00CR	1,750,000.00DB	0CR*
TRY	0CR	480,000.00DB	480,000.00DB*
EUR	386,917.61CR	385,009.15DB	1,908.46CR*
MXN	900,000.00CR	900,000.00DB	0CR*
HUF	16,000,000.00CR	16,000,000.00DB	0CR*
RUB	790,000.00CR	0CR	790,000.00CR*
TWD	1,000,000.00CR	1,000,000.00DB	0CR*
INR	60,000.00CR	60,000.00DB	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 TRY	480,000.00CR
9/17/08	CURRENCY RECEIVED	9/17/08 USD	3,898.92CR
9/17/08	CURRENCY DELIVERED	9/17/08 EUR	1,908.46DB

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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.												
		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		108,600,000.00	DB*	
			USD		241,382,250.00	CR	88,143,370.00	DB		153,238,880.00	CR*	
			TRY		14,310,000.00	CR		CR		14,310,000.00	CR*	
----- I T E M I Z E D C A S H A C T I V I T Y -----												
9/08/08			CURRENCY RECEIVED						9/08/08	USD	10,450,080.00	CR
9/08/08			CURRENCY DELIVERED						9/08/08	EUR	7,200,000.00	DB
9/08/08			CURRENCY DELIVERED						9/08/08	USD	83,625.00	DB
9/12/08			CURRENCY RECEIVED						9/12/08	USD	10,000,000.00	CR
9/12/08			CURRENCY DELIVERED						9/12/08	TRY	14,310,000.00	DB
9/15/08			CURRENCY RECEIVED						9/15/08	USD	15,587,040.00	CR
9/15/08			CURRENCY RECEIVED						9/15/08	USD	259,062.50	CR
9/15/08			CURRENCY RECEIVED						9/15/08	USD	275,000.00	CR
9/15/08			CURRENCY RECEIVED						9/15/08	USD	776,875.00	CR
9/15/08			CURRENCY RECEIVED						9/15/08	USD	833,750.00	CR
9/15/08			CURRENCY DELIVERED						9/15/08	EUR	11,200,000.00	DB
9/15/08			CURRENCY DELIVERED						9/15/08	USD	422,800.00	DB
										Total Cash EUR	18,400,000.00	DB**
										Total Cash TRY	14,310,000.00	DB**
										Total Cash USD	37,675,382.50	CR**
----- 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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LEHMAN BROTHERS
 COMMERCIAL CORP
 745 7TH AVE
 NEW YORK, NY 10019

**FUTURES/FOREIGN EXCHANGE
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US NON-SEGREGATED ACCOUNT

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

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*				0	CR*		

Foreign Exchange Settlement Summary			
CURR	LONG	SHORT	NET
EUR	15,988,500.00	CR	15,988,500.00
USD	30,458,579.42	CR	29,060,366.64
MXN	0	CR	76,735,352.25
BRL	10,149,215.63	CR	0

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

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	0	CR**
		Total Cash	MXN	76,735,352.25	CR**
		Total Cash	USD	6,997,780.02	DB**

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

EURO 0CR*
 MEX PESO 0CR*

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Source: eDoc

**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	USD	21,000,000.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	38,643,250.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	38,766,625.00DB
9/17/08	CLS - CURRENCY DELIVERED	9/17/08	USD	12,582,135.00DB
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	AUD	23,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	AUD	278,964,000.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	EUR	5,000,000.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	EUR	75,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	EUR	5,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	EUR	20,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	EUR	80,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	EUR	5,000,000.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	HUF	606,803,250.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	HUF	606,578,250.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	HUF	606,585,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	968,993,110.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,697,292.50CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,726,130.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,706,195.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,739,945.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,740,945.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	25,348,167.50CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	1,288,797,500.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	51,565,585.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	51,948,520.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	52,816,625.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	52,824,125.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	52,807,125.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	52,075,540.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	1,300,537,500.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	MXN	52,193,305.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	50,000,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	50,000,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	100,000,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	100,000,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	50,000,000.00CR
9/18/08	CLS - CURRENCY RECEIVED	9/18/08	NZD	123,190,500.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	TRY	105,638,100.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	TRY	12,538,000.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	TRY	3,064,455.00CR
9/18/08	CURRENCY RECEIVED	9/18/08	USD	39,563,390.44CR
9/18/08	CURRENCY RECEIVED	9/18/08	USD	27,327,601.22CR
9/18/08	CURRENCY RECEIVED	9/18/08	USD	2,500,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	3,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	2,500,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	2,500,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	2,500,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	50,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	20,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	5,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	5,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	5,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	20,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	150,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	5,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	50,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	40,000,000.00CR
9/18/08	CLS - CURRENCY DELIVERED	9/18/08	USD	2,500,000.00CR

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----- I T E M I Z E D C A S H A C T I V I T Y -----			
9/02/08	CLS - CURRENCY RECEIVED	9/02/08	CAD 26,250,000.00CR
9/02/08	CLS - CURRENCY DELIVERED	9/02/08	USD 25,000,000.00DB
9/03/08	CURRENCY RECEIVED	9/03/08	AUD 75,000.00CR
9/03/08	CLS - CURRENCY RECEIVED	9/03/08	AUD 16,000,000.00CR
9/03/08	CLS - CURRENCY RECEIVED	9/03/08	NZD 19,536,000.00DB
9/03/08	CURRENCY DELIVERED	9/03/08	USD 659,446.89DB
9/04/08	CLS - CURRENCY DELIVERED	9/04/08	CAD 20,168,500.00CR
9/04/08	CURRENCY RECEIVED	9/04/08	USD 290,000.00CR
9/04/08	CLS - CURRENCY DELIVERED	9/04/08	USD 19,000,000.00DB
9/09/08	CURRENCY RECEIVED	9/09/08	EUR 397,500.00CR
9/09/08	CLS - CURRENCY RECEIVED	9/09/08	EUR 22,500,000.00CR
9/09/08	CURRENCY RECEIVED	9/09/08	USD 1,601,250.00CR
9/09/08	CLS - CURRENCY DELIVERED	9/09/08	USD 102,600,000.00CR
9/09/08	CLS - CURRENCY RECEIVED	9/09/08	EUR 72,000,000.00DB
9/09/08	CLS - CURRENCY RECEIVED	9/09/08	GBP 18,173,250.00DB
9/09/08	CURRENCY DELIVERED	9/09/08	USD 1,466,250.00DB
9/10/08	CLS - CURRENCY DELIVERED	9/10/08	JPY 5,430,000,000CR
9/10/08	CURRENCY DELIVERED	9/10/08	USD 1,945,000.00DB
9/10/08	CLS - CURRENCY RECEIVED	9/10/08	USD 50,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08	USD 410,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08	USD 9,450,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	USD 50,873,700.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08	EUR 36,500,000.00DB
9/16/08	CURRENCY RECEIVED	9/16/08	EUR 247,500.00CR
9/16/08	CURRENCY RECEIVED	9/16/08	EUR 1,369,375.00CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	JPY 2,031,562,500CR
9/16/08	CLS - CURRENCY DELIVERED	9/16/08	EUR 13,750,000.00DB
		Total Cash	AUD 16,075,000.00CR**
		Total Cash	CAD 46,418,500.00CR**
		Total Cash	EUR 97,735,625.00DB**
		Total Cash	GBP 18,173,250.00DB**
		Total Cash	JPY 7,461,562,500CR**
		Total Cash	NZD 19,536,000.00DB**
		Total Cash	USD 67,154,253.11CR**

----- 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	424,487.25CR	USD
		Exp 12/04/08	10:00	NY Call/ Euro				USD
					Market Rate	1.80583		USD
					Net Market Value @	106.02401	424,487.25CR	USD
9/11/08	B	25,000,000.00	8DEC08	EUR/JPY	3,826,250,000	153.05000	1,425,839.86CR	USD
		Exp 12/04/08	10:00	NY Put / Euro				USD
					Market Rate	6.06575		USD
					Net Market Value @	106.02401	1,425,839.86CR	USD
9/05/08	S	150,000,000.00	10NOV08	EUR/USD	220,500,000.00	1.4700000	1,511,100.00DB	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

LEHMAN BROTHERS
 COMMERCIAL CORP
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**FUTURES/FOREIGN EXCHANGE
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9/10/08	CURRENCY RECEIVED	9/10/08 USD 447,750.00CR
9/10/08	CLS - CURRENCY RECEIVED	9/10/08 USD 3,000,000.00CR
9/10/08	CLS - CURRENCY DELIVERED	9/10/08 JPY 325,290,000DB
9/10/08	CURRENCY DELIVERED	9/10/08 USD 958,362.50DB
9/10/08	CURRENCY DELIVERED	9/10/08 USD 868,062.50DB
9/10/08	CURRENCY DELIVERED	9/10/08 USD 1,012,500.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 GBP 9,900,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 MXN 166,237,500.00CR
9/11/08	CURRENCY RECEIVED	9/11/08 USD 522,000.00CR
9/11/08	CURRENCY RECEIVED	9/11/08 USD 486,375.00CR
9/11/08	CURRENCY RECEIVED	9/11/08 USD 917,116.81CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 USD 10,000,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 USD 15,000,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 USD 56,865,000.00CR
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 CAD 9,935,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08 CHF 195,250.00DB
9/11/08	CURRENCY DELIVERED	9/11/08 CHF 186,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08 EUR 368,625.00DB
9/11/08	CURRENCY DELIVERED	9/11/08 EUR 340,500.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 GBP 30,000,000.00DB
9/11/08	CLS - CURRENCY RECEIVED	9/11/08 JPY 1,629,750,000DB
9/11/08	CURRENCY DELIVERED	9/11/08 USD 408,116.74DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 USD 15,000,000.00DB
9/11/08	CLS - CURRENCY DELIVERED	9/11/08 USD 19,271,241.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08 AUD 25,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 CHF 9,159,300.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 EUR 9,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 EUR 15,000,000.00CR
9/12/08	CLS - CURRENCY DELIVERED	9/12/08 JPY 6,041,200,000CR
9/12/08	CURRENCY RECEIVED	9/12/08 PLN 170,000,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 252,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 282,187.50CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 252,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 282,187.50CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 552,000.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 626,625.00CR
9/12/08	CURRENCY RECEIVED	9/12/08 USD 10,102.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 USD 15,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 USD 10,000,000.00CR
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 CAD 15,997,500.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 CAD 10,680,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08 EUR 50,000,000.00DB
9/12/08	CURRENCY DELIVERED	9/12/08 EUR 1,122,500.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 EUR 40,000,000.00DB
9/12/08	CLS - CURRENCY DELIVERED	9/12/08 JPY 2,451,250,000DB
9/12/08	CURRENCY DELIVERED	9/12/08 PLN 30,262,500.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 USD 9,000,000.00DB
9/12/08	CLS - CURRENCY RECEIVED	9/12/08 USD 21,720,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 GBP 23,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 2,765.19CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 596,052.70CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 12,990,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 12,982,500.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 8,660,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 17,237,500.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 29,968,850.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 18,935,000.00CR

----- 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: EDOCS

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

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**



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Foreign Exchange Settlement Summary				
	CURR	LONG	SHORT	NET
HUF	130,000,000.00CR		130,000,000.00DB	OCR*
JPY	2,286,000,000.00CR		2,286,000,000.00DB	OCR*
MXN	29,600,000.00CR		29,600,000.00DB	OCR*
SGD	20,010,000.00CR		20,010,000.00DB	OCR*
TRY	3,060,000.00CR		3,060,000.00DB	OCR*
CZK	3,100,000.00CR		3,100,000.00DB	OCR*
CNY	26,780,000.00CR		93,950,000.00DB	67,170,000.00DB*
RUB	92,110,000.00CR		92,110,000.00DB	OCR*
TWD	102,000,000.00CR		102,000,000.00DB	OCR*
INR	128,760,000.00CR		128,760,000.00DB	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 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

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LEHMAN BROTHERS
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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

----- 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 Settlement Summary				
	CURR	LONG	SHORT	NET
HUF	229,000,000.00CR		229,000,000.00DB	OCR*
JPY	5,347,000,000.00CR		5,347,000,000.00DB	OCR*
SGD	50,040,000.00CR		50,040,000.00DB	OCR*
AUD	4,400,000.00CR		4,400,000.00DB	OCR*
NZD	5,410,000.00CR		5,410,000.00DB	OCR*
CHF	12,410,000.00CR		12,410,000.00DB	OCR*
ZAR	6,300,000.00CR		6,300,000.00DB	OCR*
TRY	7,680,000.00CR		7,680,000.00DB	OCR*
CNY	0CR		331,500,000.00DB	331,500,000.00DB*
RUB	327,780,000.00CR		327,780,000.00DB	OCR*
TWD	259,300,000.00CR		259,300,000.00DB	OCR*
INR	490,510,000.00CR		490,510,000.00DB	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	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 ---

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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	Margin
Initial		Excess/Deficit	Call/Excess
AUD	0CR	0CR	0CR
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	Options	Commission	Fees
Profit and Loss	Long Premium	Short Premium		

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

AUS DOLLAR 0CR
 EURO 0CR
 J YEN CR
 NZ DOLLAR 0CR
 NW TR LIRA 0CR
 US DOLLAR 0CR

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

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	CR 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	CR 30SEP08	AUD/NZD	119,000,000.00	1.1900000	
		Exp 9/26/08 10:00 NY	Put /	Euro		9/11/08	

----- 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.							
9/05/08	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	CR 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	130,000,000.00CR	0CR	130,000,000.00CR*
NZD	0CR	131,156,000.00DB	131,156,000.00DB*
USD	0CR	57,679,465.78DB	57,679,465.78DB*
TRY	69,100,000.00CR	0CR	69,100,000.00CR*
EUR	0CR	126,366,351.57DB	126,366,351.57DB*
JPY	20,520,000,000CR	1,758,530,000DB	18,761,470,000CR*

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

9/09/08	CURRENCY RECEIVED	9/09/08	NZD	12,156,000.00CR
9/09/08	CURRENCY DELIVERED	9/09/08	AUD	10,000,000.00DB
9/11/08	CURRENCY DELIVERED	9/11/08	AUD	362,500.00DB
9/15/08	CURRENCY RECEIVED	9/15/08	USD	57,679,465.78CR
9/15/08	CURRENCY DELIVERED	9/15/08	TRY	69,100,000.00DB
		Total Cash	AUD	10,362,500.00DB**
		Total Cash	NZD	12,156,000.00CR**
		Total Cash	TRY	69,100,000.00DB**
		Total Cash	USD	57,679,465.78CR**

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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 -----

LEHMAN BROTHERS
 COMMERCIAL CORP
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 NEW YORK, NY 10019

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9/15/08	CURRENCY RECEIVED	9/15/08 ISK 81,600,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 ISK 79,500,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 ISK 76,870,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 ISK 76,950,000.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 PLN 3,184,740.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 PLN 68,330,000.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 RON 20,000,000.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 SGD 2,880,800.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 TRY 554,150.12CR
9/15/08	CURRENCY DELIVERED	9/15/08 TRY 415,392.85CR
9/15/08	CURRENCY DELIVERED	9/15/08 TRY 42,965.41CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 7,460,630.38CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 5,000,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 66,459.72CR
9/15/08	CURRENCY DELIVERED	9/15/08 USD 560,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 3,074,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 170,500.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 538,750.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 USD 4,135,853.19CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 20,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 3,983,900.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 221,972.40CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 10,455,000.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 999,268.20CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 2,371,627.86CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 6,973,700.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 3,678,360.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 17,562,500.00CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 USD 13,110,000.00CR
9/15/08	CURRENCY RECEIVED	9/15/08 XAU 15,500.00CR
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 AUD 5,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 AUD 279,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 AUD 1,260,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 AUD 2,998,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 AUD 15,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 CZK 61,700,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 EUR 2,500,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 EUR 19,967,271.56DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 520,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 498,750.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 522,500.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 497,500.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 EUR 5,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 EUR 30,000,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 GBP 2,100,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 ISK 359,300,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 NZD 15,000,000.00DB
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 NZD 25,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 PLN 68,441,150.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 PLN 3,073,590.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 RON 20,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 TRY 1,012,508.38DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 573,829.84DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,000,000.00DB
9/15/08	CURRENCY RECEIVED	9/15/08 USD 1,000,000.00DB

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

Confidential Treatment Requested by Barclays

Source: eDoc

LEHMAN BROTHERS
 COMMERCIAL CORP
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9/16/08	CLS - CURRENCY DELIVERED		9/16/08 JPY 2,457,750.00CR
9/16/08	CURRENCY RECEIVED		9/16/08 USD 386,875.00CR
9/16/08	CURRENCY RECEIVED		9/16/08 USD 370,000.00CR
9/16/08	CURRENCY RECEIVED		9/16/08 USD 1,851,717.90CR
9/16/08	CLS - CURRENCY DELIVERED		9/16/08 USD 88,125,000.00CR
9/16/08	CLS - CURRENCY DELIVERED		9/16/08 EUR 15,000,000.00DB
9/16/08	CLS - CURRENCY RECEIVED		9/16/08 GBP 50,000,000.00DB
			Total Cash AUD 34,760,500.00CR**
			Total Cash CAD 35,099,700.00CR**
			Total Cash CHF 112,641,990.00CR**
			Total Cash EUR 166,288,829.75DB**
			Total Cash GBP 63,411,440.00DB**
			Total Cash HUF 3,806,400,000.00DB**
			Total Cash ILS 49,125,000.00CR**
			Total Cash JPY 4,661,824,998CR**
			Total Cash SEK 60,910,500.00DB**
			Total Cash TRY 60,234,100.00DB**
			Total Cash USD 219,929,126.80CR**
			Total Cash ZAR 75,855,000.00CR**
CLOSING ACCOUNT BALANCES			
	ARG PESO	60,782,000.00DB*	
	AUS DOLLAR	0CR*	
	BRAZ REAL	.59CR*	
	CAN DOLLAR	0CR*	
	SWISSFRANC	5,209,400.03CR*	
	COLOM PESO	3,806,000,000.00CR*	
	EURO	.06DB*	
	POUND STG	1,302,500.00CR*	
	HUN FORINT	0CR*	
	ISR SHEKEL	0CR*	
	J YEN	1CR*	
	KOREAN WON	0CR*	
	NOR KRONE	0CR*	
	RUSS RUBLE	0CR*	
	SW KRONA	0CR*	
	NW TR LIRA	19,356,050.00CR*	
	US DOLLAR	30,380,971.65CR*	
	GOLD	31,500.00DB*	
	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 10607910		11/28/08 EUR 1,000,000.00CR
9/30/08	MKT_OP_XIT DEAL NUMBER 10607910		11/28/08 EUR 1,000,000.00DB
			Net Amount Due 11/28/08 EUR 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
10/11/06	S	22,000,000.00 14OCT08 AUD/JPY	1,743,500,000 79.250000 1,100,522.02DB USD
		Exp 10/09/08 10:00 NY Call/ Euro	
			Market Rate 5.320223 USD
			Net Market Value @ 106.02401 1,100,522.02DB USD
10/11/06	S	22,000,000.00 14OCT08 AUD/JPY	1,743,500,000 79.250000 119,319.17DB USD
		Exp 10/09/08 10:00 NY Put / Euro	
			Market Rate .576821 USD
			Net Market Value @ 106.02401 119,319.17DB USD
7/01/08	B	25,000,000.00 5JAN09 AUD/JPY	2,566,250,000 102.650000 1,092.70CR 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			

LEHMAN BROTHERS
COMMERCIAL CORP
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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 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 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 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 1,330,200.00CR
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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**FUTURES/FOREIGN EXCHANGE
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9/05/08	CLS - CURRENCY RECEIVED					9/05/08	USD	9,000,000.00DB	
9/05/08	CLS - CURRENCY RECEIVED					9/05/08	USD	7,500,000.00DB	
9/05/08	CLS - CURRENCY RECEIVED					9/05/08	USD	4,500,000.00DB	
9/05/08	CLS - CURRENCY RECEIVED					9/05/08	USD	147,156.10DB	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	EUR	941,587.00CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	ILS	21,601,542.00CR	
9/12/08	CURRENCY RECEIVED					9/12/08	SKK	160,478,025.00CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	9,037.28CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	3,000,000.00CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	3,286,688.74CR	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	24,628.77CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	1,500,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	1,439,281.21CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	7,500,000.00CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	4,623,900.24CR	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	CHF	8,447,932.50DB	
9/12/08	CURRENCY DELIVERED					9/12/08	CZK	52,426,800.00DB	
9/12/08	CURRENCY DELIVERED					9/12/08	CZK	57,265,950.00DB	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	ILS	4,969,174.50DB	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	ILS	16,632,368.00DB	
9/12/08	CLS - CURRENCY DELIVERED					9/12/08	JPY	156,076,950DB	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	7,500,000.00DB	
9/12/08	CURRENCY DELIVERED					9/12/08	USD	3,564.16DB	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	6,000,000.00DB	
9/12/08	CLS - CURRENCY RECEIVED					9/12/08	USD	1,343,131.48DB	
9/15/08	CURRENCY RECEIVED					9/15/08	USD	1,169,799.26CR	
9/15/08	CURRENCY DELIVERED					9/15/08	USD	1,484,347.84DB	
						Total Cash	CHF	734,662.50DB**	
						Total Cash	CZK	200,078,250.00DB**	
						Total Cash	EUR	941,587.00CR**	
						Total Cash	ILS	8,482,353.50DB**	
						Total Cash	JPY	821,895,450CR**	
						Total Cash	SKK	54,648,255.00DB**	
						Total Cash	USD	7,970,291.80CR**	
----- C L O S I N G A C C O U N T B A L A N C E S -----									
	ARG PESO							0CR*	
	SWISSFRANC							7,669,740.00DB*	
	CZ KORUNA							0CR*	
	EURO							4,746,285.72CR*	
	POUND STG							760,558.00DB*	
	ISR SHEKEL							31,223,353.50CR*	
	J YEN							798,972,750DB*	
	SIN DOLLAR							10,133,550.00DB*	
	SLV KORUNA							58,438,650.00DB*	
	THAI BHAT							302,136,300.00CR*	
	TWN DOLLAR							500,685,000.00DB*	
	US DOLLAR							17,881,888.17CR*	
----- 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	B	7,500,000.00CR	7NOV08	USD/CHF		8,443,177.50DB	1.1257570	42,234.13DB	USD
								Net Present Value	42,234.13DB* USD
								Undiscounted MTM	1.1194271 47,474.25DB* CHF
								Undiscounted MTM In Base	42,409.42DB* USD
9/03/08	B	1,344,294.35CR	3OCT08	USD/CZK		23,090,850.00DB	17.176930	11,757.45DB	USD
								Net Present Value	11,757.45DB* 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: EDOCS

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----- Foreign Exchange Settlement Summary -----									
CURR		LONG		SHORT		NET			
EUR	30,000,000.00	00CR	25,000,000.00	00DB	5,000,000.00	00CR*			
USD	36,590,000.00	00CR	43,485,000.00	00DB	6,895,000.00	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	106,125.00	00CR	
9/02/08	CURRENCY DELIVERED				9/02/08	USD	106,125.00	00DB	
9/05/08	CURRENCY RECEIVED				9/05/08	USD	202,875.00	00CR	
9/05/08	CURRENCY RECEIVED				9/05/08	USD	210,000.00	00CR	
9/12/08	CURRENCY RECEIVED				9/12/08	EUR	10,000,000.00	00CR	
9/12/08	CURRENCY DELIVERED				9/12/08	USD	14,990,000.00	00DB	
9/15/08	CURRENCY RECEIVED				9/15/08	USD	21,885,000.00	00CR	
9/15/08	CURRENCY DELIVERED				9/15/08	EUR	15,000,000.00	00DB	
					Total Cash	EUR	5,000,000.00	00DB**	
					Total Cash	USD	7,307,875.00	00CR**	
----- CLOSING ACCOUNT BALANCES -----									
EURO								00CR*	
US DOLLAR								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	
6/12/08	B	1,857,585.14	17DEC08	EUR/GBP	1,500,000.00		.807500	22,834.67	CR USD
		Exp 12/15/08	10:00	NY Call/ Euro					USD
					Market Rate		.006915		USD
					Net Market Value @		1.7806488	22,834.67	CR USD
6/12/08	S	1,857,585.14	17DEC08	EUR/GBP	1,500,000.00		.807500	53,257.56	DB USD
		Exp 12/15/08	14:15	FFT Put / Euro					USD
					Market Rate		.016128		USD
					Net Market Value @		1.7806488	53,257.56	DB USD
4/30/08	S	1,229,508.20	30OCT08	EUR/USD	1,500,000.00		1.2200000	167,735.65	DB 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	8,925.00	DB 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	378,270.00	DB 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	700.50	CR 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	125,332.50	DB 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	8,264.88	DB 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	68,340.00	DB 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	1,113,412.50	DB USD

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

LEHMAN BROTHERS
COMMERCIAL CORP
745 7TH AVE
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9/15/08 CURRENCY RECEIVED	9/15/08 NZD	700,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 NZD	1,230,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 NZD	2,730,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 SEK	57,150,000.00CR
9/15/08 CLS - CURRENCY RECEIVED	9/15/08 SEK	8,355,840.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 SGD	4,336,200.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 SGD	126,781.67CR
9/15/08 CURRENCY RECEIVED	9/15/08 THB	44,311,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	1,500,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	1,877,692.31CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	1,877,692.31CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	938,846.15CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	610,250.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	563,307.69CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	1,246,500.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 TRY	6,102,500.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	2,589,185.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,819,103.12CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	16,360,601.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	16,277,128.55CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	698,900.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,396,400.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	349,200.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	698,200.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	50,695,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	321,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,168,614.36CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,585,976.63CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	8,180,300.50CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	175,300.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	697,200.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	697,350.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	279,040.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	175,250.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	139,090.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	500,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	300,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	278,880.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	139,480.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,255,320.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,820,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,393,700.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	558,880.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	473,262.64CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	466,440.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	660,091.43CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	11,124,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	20,637,081.40CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,000,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	551,323.68CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	700,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,555,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	696,250.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	500,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	1,254,060.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	3,000,000.00CR
9/15/08 CURRENCY RECEIVED	9/15/08 USD	9,918.64CR

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

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----- I T E M I Z E D C A S H A C T I V I T Y -----		
9/15/08	CURRENCY RECEIVED	9/15/08 USD 28,463,681.24CR
9/15/08	CLS - CURRENCY RECEIVED	9/15/08 ZAR 4,113,800.00CR
9/15/08	CURRENCY DELIVERED	9/15/08 AED 75,800,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 AUD 5,250,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 AUD 3,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 AUD 400,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 AUD 105,234.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 AUD 2,988,440.70DB
9/15/08	CURRENCY DELIVERED	9/15/08 CAD 530,250.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 CHF 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 CHF 200,160.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 CHF 1,288,690.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 CHF 7,500,000.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 CHF 8,375,412.29DB
9/15/08	CURRENCY DELIVERED	9/15/08 DKK 8,317,695.00DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 DKK 373,005,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 94,003.24DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 1,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 250,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 33,023,907.24DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 3,245,132.30DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 228,404.07DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 100,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 100,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 200,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 100,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 200,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 200,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 100,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 900,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 1,296,450.50DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 1,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 400,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 451,360.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 2,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 8,000,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 1,762,321.56DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 234,976.21DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 645,925.29DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 3,162,353.05DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 641,436.82DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 869,449.22DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 896,983.81DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 500,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 900,000.00DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 62,643.65DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 1,468,006.83DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 6,190,318.89DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 396,213.06DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 37,036,708.14DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 3,617,105.05DB
9/15/08	CURRENCY DELIVERED	9/15/08 EUR 20,053,319.18DB
9/15/08	CLS - CURRENCY DELIVERED	9/15/08 EUR 12,133,253.93DB

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

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----- FOREIGN EXCHANGE SETTLEMENTS -----
 Date B/S Base Currency Maturity Currency Pair Counter Amount Rate Net Present Value
 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	7255,500.00DB* 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 -----

LEHMAN BROTHERS
 COMMERCIAL CORP
 745 7TH AVE
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9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 4,700,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,300,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 4,200,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,100,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 2,400,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 900,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 2,700,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 4,700,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 4,400,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 5,100,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,100,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,900,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 8,500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 4,900,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 12,600,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	EUR 3,300,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 2,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 8,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 500,000.00CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	MXN 1,000,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 100,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 100,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 100,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 500,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 100,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 2,800,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 1,600,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 2,400,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 1,000,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	TRY 400,000.00CR
9/15/08	CURRENCY RECEIVED		9/15/08	USD 1,336,645.99CR
9/15/08	CURRENCY RECEIVED		9/15/08	USD 2,167,020.61CR
9/15/08	CURRENCY RECEIVED		9/15/08	USD 1,667,355.84CR
9/15/08	CURRENCY RECEIVED		9/15/08	USD 750,372.69CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 2,997,795.78CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 293,887.15CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 10,815,674.10CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 9,954,434.30CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 3,509,392.50CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 2,668,992.70CR
9/15/08	CLS - CURRENCY RECEIVED		9/15/08	USD 2,949,939.30CR

----- 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

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

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 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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----- I T E M I Z E D C A S H A C T I V I T Y -----						
9/10/08	CURRENCY DELIVERED				9/10/08 USD	4,600,000.00DB
9/11/08	CURRENCY RECEIVED				9/11/08 USD	15,000,000.00CR
9/11/08	CURRENCY DELIVERED				9/11/08 CAD	16,005,000.00DB
9/12/08	CURRENCY RECEIVED				9/12/08 CAD	10,680,000.00CR
9/12/08	CURRENCY RECEIVED				9/12/08 TRY	13,335,000.00CR
9/12/08	CURRENCY DELIVERED				9/12/08 USD	10,000,000.00DB
9/12/08	CURRENCY DELIVERED				9/12/08 USD	10,000,000.00DB
9/15/08	CURRENCY RECEIVED				9/15/08 USD	15,000,000.00CR
9/15/08	CURRENCY DELIVERED				9/15/08 CAD	15,442,500.00DB
					Total Cash CAD	47,850,950.00CR**
					Total Cash TRY	13,335,000.00CR**
					Total Cash USD	54,431,294.04DB**

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

CAN DOLLAR	0CR*
EURO	0CR*
J YEN	CR*
NW TR LIRA	27,390,000.00CR*
US DOLLAR	20,000,000.00DB*

----- 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	PREMIUM				12/18/08 USD	314,063.00CR
					Net Amount Due 12/18/08 USD	314,063.00CR *

----- 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	
9/04/08	S	10,000,000.00	10NOV08	EUR/USD	14,350,000.00	1.4350000	203,760.00DB	USD
		Exp 11/06/08 10:00 NY	Call/	Euro	Market Rate	.0203760		USD
9/04/08	S	10,000,000.00	10NOV08	EUR/USD	14,350,000.00	1.4350000	424,180.00DB	USD
		Exp 11/06/08 10:00 NY	Put /	Euro	Market Rate	.0424180		USD
12/14/07	B	7,500,000.00	18DEC08	EUR/USD	10,860,000.00	1.4480000	178,267.50CR	USD
		Exp 12/16/08 10:00 NY	Call/	Euro	Market Rate	.0237690		USD
12/14/07	B	7,500,000.00	18DEC08	EUR/USD	10,860,000.00	1.4480000	440,242.50CR	USD
		Exp 12/16/08 10:00 NY	Put /	Euro	Market Rate	.0586990		USD
6/11/08	B	15,000,000.00	15JUN09	EUR/USD	22,957,500.00	1.5305000	303,975.00CR	USD
		Exp 6/11/09 10:00 NY	Call/	Euro	Market Rate	.0202650		USD
6/11/08	S	18,250,000.00	15JUN09	EUR/USD	29,957,375.00	1.6415000	133,918.50DB	USD
		Exp 6/11/09 10:00 NY	Call/	Euro	Market Rate	.0073380		USD
6/11/08	S	18,250,000.00	15JUN09	EUR/USD	26,061,000.00	1.4280000	1,271,404.50DB	USD
		Exp 6/11/09 10:00 NY	Put /	Euro	Market Rate	.0696660		USD
6/11/08	B	15,000,000.00	15JUN09	EUR/USD	22,957,500.00	1.5305000	2,078,370.00CR	USD
		Exp 6/11/09 10:00 NY	Put /	Euro	Market Rate	.1385580		USD
6/19/08	B	15,000,000.00	23JUN09	EUR/USD	23,002,500.00	1.5335000	303,180.00CR	USD
		Exp 6/19/09 10:00 NY	Call/	Euro	Market Rate	.0202120		USD
6/19/08	S	18,300,000.00	23JUN09	EUR/USD	30,066,900.00	1.6430000	138,110.10DB	USD

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

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

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	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	

----- 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	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	

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

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

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

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

EURO 0CR*
 MEX PESO 0CR*

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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							15,097.04DB*
5/19/08	S	161,556.21DB	17SEP08	USD/TWD	4,900,000.00CR	NDF 30.330000	
Net							8,760.68DB*
5/23/08	S	43,053.49DB	17SEP08	USD/TWD	1,300,000.00CR	NDF 30.195000	
Net							2,515.90DB*
5/29/08	S	182,725.80DB	17SEP08	USD/INR	7,870,000.00CR	NDF 43.070000	
Net							11,415.40DB*
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*
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*
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*

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 - - - -

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

AUS DOLLAR 0CR
 CAN DOLLAR 0CR
 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	S	1,310,000.00	17SEP08	AUD/USD	1,073,138.90	DELY .81919000	
9/12/08	B	1,010,000.00	17SEP08	EUR/USD	1,433,016.28	DELY 1.4188280	
9/12/08	S	1,139,634.41	17SEP08	USD/CAD	1,210,000.00	DELY 1.0617440	
9/12/08	B	1,571,508.28	17SEP08	USD/JPY	169,000,000	DELY 107.54000	
9/12/08	B	1,337,792.64	17SEP08	USD/JPY	144,000,000	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	1,457,938.48	17SEP08	USD/JPY	150,000,000	DELY 102.88500	
5/16/08	B	1,310,000.00	17SEP08	AUD/USD	1,227,260.40	DELY .93684000	
5/16/08	B	1,212,705.55	17SEP08	USD/CAD	1,210,000.00	DELY .9977690	
5/21/08	S	560,000.00	17SEP08	EUR/USD	875,924.00	DELY 1.5641500	
5/21/08	S	874,706.41	17SEP08	USD/JPY	90,000,000	DELY 102.89166	
5/23/08	S	450,000.00	17SEP08	EUR/USD	704,499.75	DELY 1.5655550	
5/23/08	S	709,253.20	17SEP08	USD/JPY	73,000,000	DELY 102.92516	
9/12/08	S	1,310,000.00	17SEP08	AUD/USD	1,073,138.90	DELY .81919000	
9/12/08	B	1,010,000.00	17SEP08	EUR/USD	1,433,016.28	DELY 1.4188280	
9/12/08	S	1,139,634.41	17SEP08	USD/CAD	1,210,000.00	DELY 1.0617440	
9/12/08	B	1,571,508.28	17SEP08	USD/JPY	169,000,000	DELY 107.54000	
9/12/08	B	1,337,792.64	17SEP08	USD/JPY	144,000,000	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	66,240.06
JPY	313,000,000	DB	CR*
AUD	1,310,000.00	CR	0CR*
CAD	1,210,000.00	CR	0CR*
EUR	1,010,000.00	CR	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 -----

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

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*

ITEMIZED CASH ACTIVITY

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

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

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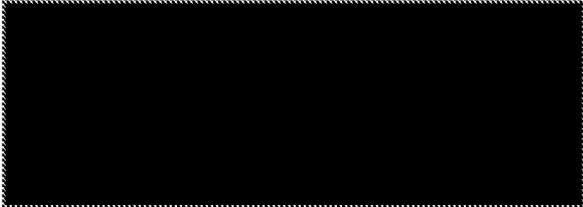
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**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

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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
The settlement amounts shown below are reflected in the closing cash balance for each currency.							
5/20/08	B	110,000.00	CR	17SEP08 EUR/USD	171,180.13	DB DELY 1.5561830	

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
USD	153,913.98	CR	171,180.13
			17,266.15

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

9/17/08	CURRENCY RECEIVED	9/17/08	USD	17,266.15
		Total Cash	USD	17,266.15

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

EURO 0CR*
 US DOLLAR 0CR*

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

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

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

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

**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	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	12,176,289.53	2,320,530.97
HKD	610,000.00	610,000.00	0
GBP	890,000.00	890,000.00	0
JPY	207,000,000.00	207,000,000.00	0
AUD	330,000.00	330,000.00	0
NZD	410,000.00	410,000.00	0
SGD	2,490,000.00	2,490,000.00	0
EUR	250,000.00	250,000.00	0
TRY	360,000.00	360,000.00	0
CNY	28,110,000.00	13,520,000.00	14,590,000.00
RUB	11,750,000.00	11,750,000.00	0
TWD	10,100,000.00	10,100,000.00	0
INR	15,870,000.00	15,870,000.00	0

ITEMIZED CASH ACTIVITY

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

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Confidential Treatment Requested by Barclays

Source: eDoc

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

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

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

Confidential Treatment Requested by Barclays

Source: eDoc

**FUTURES/FOREIGN EXCHANGE
 MONTHLY STATEMENT**

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US NON-SEGREGATED ACCOUNT



Foreign Exchange Settlement Summary				
	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 -----